



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: 29/04/2022

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			11.66840	75.25907	11.71079	75.04555			0.00	0	
ES33 On 04/08/2022 Bond Future			11.90119	76.26970	11.94164	76.07177			0.00	0	35
ES33 On 03/11/2022 Bond Future			12.12136	73.60277	12.16486	73.39566			0.00	0	
ES33 On 02/02/2023 Bond Future			12.32512	74.85676	12.37193	74.63959			0.00	0	
ES33 On 04/05/2023 Bond Future			12.52119	72.40408	12.58335	72.12289			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 05/05/2022 Bond Future			12.06714	73.62975	12.10433	73.41414			0.00	0	
ES42 On 04/08/2022 Bond Future			12.27882	74.61850	12.31439	74.41808			0.00	0	4,76
ES42 On 03/11/2022 Bond Future			12.48008	71.44953	12.51828	71.24015			0.00	0	
ES42 On 02/02/2023 Bond Future			12.65986	72.66926	12.70087	72.44977			0.00	0	
ES42 On 04/05/2023 Bond Future			12.84050	69.70497	12.89463	69.42240			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			160.31094	160.31094	160.29492	160.29492			56,108,829.00	350	1

an
est

0
50
0
0
0
0
10
0
10
0
39
0
0
0
19
19
18

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	04/08/2022	Bond Future			160.82892	160.82892	160.85208	160.85208			80,575,288.92	501	7,30
I2025	On	03/11/2022	Bond Future			163.17982	163.17982	163.19014	163.19014			0.00	0	
I2025	On	02/02/2023	Bond Future			164.27647	164.27647	164.27319	164.27319			0.00	0	
I2025	On	04/05/2023	Bond Future			167.19997	167.19997	167.06445	167.06445			0.00	0	
Total I2025 Future												136,684,117.92	851	7,42
Total For I2025												136,684,117.92	851	7,42
I2029	On	05/05/2022	Bond Future			117.44573	117.44573	117.58044	117.58044			46,978,292.00	400	1,80
I2029	On	04/08/2022	Bond Future			119.02285	119.02285	119.18838	119.18838			102,359,651.00	860	3,97
I2029	On	03/11/2022	Bond Future			119.52368	119.52368	119.68188	119.68188			0.00	0	
I2029	On	02/02/2023	Bond Future			121.55394	121.55394	121.70462	121.70462			0.00	0	
I2029	On	04/05/2023	Bond Future			122.44117	122.44117	122.49790	122.49790			0.00	0	
Total I2029 Future												149,337,943.00	1,260	5,72
Total For I2029												149,337,943.00	1,260	5,72
I2033	On	05/05/2022	Bond Future			113.79638	113.79638	113.87758	113.87758			67,139,864.20	590	2,80
I2033	On	04/08/2022	Bond Future			115.32443	115.32443	115.43491	115.43491			87,646,566.80	760	7,72
I2033	On	03/11/2022	Bond Future			115.68763	115.68763	115.79023	115.79023			0.00	0	
I2033	On	02/02/2023	Bond Future			117.65254	117.65254	117.74696	117.74696			0.00	0	
I2033	On	04/05/2023	Bond Future			118.38526	118.38526	118.38782	118.38782			0.00	0	
Total I2033 Future												154,786,431.00	1,350	7,97
Total For I2033												154,786,431.00	1,350	7,97
I2038	On	05/05/2022	Bond Future			130.36782	130.36782	130.51412	130.51412			0.00	0	1,00
I2038	On	04/08/2022	Bond Future			130.27948	130.27948	130.45965	130.45965			10,422,358.40	80	6,80
I2038	On	03/11/2022	Bond Future			132.18413	132.18413	132.35617	132.35617			0.00	0	
I2038	On	02/02/2023	Bond Future			132.54552	132.54552	132.70950	132.70950			0.00	0	
I2038	On	04/05/2023	Bond Future			134.90563	134.90563	134.96525	134.96525			0.00	0	
Total I2038 Future												10,422,358.40	80	7,91
Total For I2038												10,422,358.40	80	7,91
I2046	On	05/05/2022	Bond Future			118.32880	118.32880	118.31168	118.31168			0.00	0	6,00
I2046	On	04/08/2022	Bond Future			119.91788	119.91788	119.92968	119.92968			0.00	0	15,70
I2046	On	03/11/2022	Bond Future			119.72418	119.72418	119.72645	119.72645			0.00	0	1,50
I2046	On	02/02/2023	Bond Future			121.75902	121.75902	121.75082	121.75082			0.00	0	
I2046	On	04/05/2023	Bond Future			121.92254	121.92254	121.81767	121.81767			0.00	0	
Total I2046 Future												0.00	0	23,32
Total For I2046												0.00	0	23,32
I2050	On	05/05/2022	Bond Future			122.54510	122.54510	122.52731	122.52731			0.00	0	1,20
I2050	On	04/08/2022	Bond Future			122.14528	122.14528	122.15710	122.15710			0.00	0	10,90
I2050	On	03/11/2022	Bond Future			123.93065	123.93065	123.93265	123.93265			0.00	0	
I2050	On	02/02/2023	Bond Future			123.94357	123.94357	123.93472	123.93472			0.00	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			126.15035	126.15035	126.04125	126.04125			0.00	0	
Total I2050 Future												0.00	0	12,16
Total For I2050												0.00	0	12,16
R186	On	05/05/2022	Bond Future			8.34401	112.14006	8.31592	112.25128		5.17	5,046,302.70	45	35,00
R186	On	04/08/2022	Bond Future			8.56655	108.33033	8.52917	108.46999		5.40	29,032,528.44	268	78,00
R186	On	03/11/2022	Bond Future			8.76426	109.88903	8.72665	110.02155		5.14	0.00	0	11,10
R186	On	02/02/2023	Bond Future			8.91931	106.43941	8.88157	106.56462		5.06	0.00	0	
R186	On	04/05/2023	Bond Future			9.07013	108.31650	9.05751	108.35576		4.84	0.00	0	
Total R186 Future												34,078,831.14	313	124,20
R186	On	05/05/2022	Bond Future	6.73	Call			0.00000	0.00000	0,000	5.19	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			6,518.29000	6.51829	6,629,510	5.19	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			0.00000	0.00000	0,000	4.99	0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.28	Put			4,203.62000	4.20362	4,314,840	4.99	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			0.00000	0.00000	0,000	4.93	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			355.48000	0.35548	395,290	5.23	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			262.49000	0.26249	291,460	5.29	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			3.32000	0.00332	0,980	4.89	0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.88	Put			1,747.88000	1.74788	1,856,760	4.89	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			82.42000	0.08242	49,160	5.06	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.14	Put			782.26000	0.78226	860,220	5.06	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			292.38000	0.29238	220,970	5.23	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			0.06000	0.00006	0,040	6.37	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.31	Call			311.85000	0.31185	238,190	5.24	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			335.31000	0.33531	372,870	5.24	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			332.09000	0.33209	256,170	5.25	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			315.93000	0.31593	351,230	5.25	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			397.41000	0.39741	315,160	5.29	0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.48	Put			3,376.38000	3.37638	3,487,600	4.93	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			1,301.16000	1.30116	1,190,970	5.67	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			26.58000	0.02658	27,610	5.67	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			2,438.87000	2.43887	2,327,460	6.08	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			1.13000	0.00113	0,940	6.08	0.00	0	4,00
R186	On	05/05/2022	Bond Future	9.18	Call			3,356.94000	3.35694	3,245,700	6.37	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			577.94000	0.57794	525,020	5.20	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,083.57000	2.08357	2,170,310	5.20	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,706.64000	4.70664	4,562,630	6.16	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			154.78000	0.15478	150,430	6.16	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			23.77000	0.02377	13,050	4.88	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			6,097.41000	6.09741	6,226,350	4.88	0.00	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		392.67000	0.39267	345,200	5.09	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put		2,547.55000	2.54755	2,639,740	5.09	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call		590.46000	0.59046	537,210	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		2,058.05000	2.05805	2,144,460	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		603.17000	0.60317	549,380	5.22	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		2,032.73000	2.03273	2,118,600	5.22	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		1,976.46000	1.97646	2,016,580	5.03	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,332.52000	1.33252	1,239,600	5.04	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		1,957.77000	1.95777	1,997,370	5.04	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,298.95000	1.29895	1,207,080	5.03	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		1,995.28000	1.99528	2,035,930	5.03	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,315.68000	1.31568	1,223,280	5.03	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		1,033.78000	1.03378	898,980	4.56	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		2,885.19000	2.88519	2,875,600	4.56	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		1,046.89000	1.04689	913,430	4.57	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		2,864.37000	2.86437	2,856,120	4.57	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		1,020.42000	1.02042	884,640	4.55	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		2,905.77000	2.90577	2,895,200	4.55	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put		2,467.12000	2.46712	2,498,840	4.78	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call		1,740.11000	1.74011	1,732,490	4.78	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put		2,451.11000	2.45111	2,482,750	4.78	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call		1,755.13000	1.75513	1,747,420	4.78	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put		2,434.76000	2.43476	2,466,310	4.78	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call		1,724.73000	1.72473	1,717,190	4.78	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											34,078,831.14	313	148,95
R197	On	05/05/2022	Bond Future			330.07007	330.07007	330.04682	330.04682		22,114,694.69	67	60
R197	On	04/08/2022	Bond Future			326.04606	326.04606	326.10240	326.10240		41,407,849.62	127	39
R197	On	03/11/2022	Bond Future			330.81192	330.81192	330.84234	330.84234		0.00	0	
R197	On	02/02/2023	Bond Future			327.74296	327.74296	327.74480	327.74480		0.00	0	
R197	On	04/05/2023	Bond Future			333.58154	333.58154	333.31760	333.31760		0.00	0	
Total R197 Future											63,522,544.31	194	1,00
Total For R197											63,522,544.31	194	1,00
R202	On	05/05/2022	Bond Future			250.87082	250.87082	250.83498	250.83498		0.00	0	78
R202	On	04/08/2022	Bond Future			249.74798	249.74798	249.77274	249.77274		0.00	0	6,5
R202	On	03/11/2022	Bond Future			253.39826	253.39826	253.40286	253.40286		0.00	0	
R202	On	02/02/2023	Bond Future			253.08643	253.08643	253.06926	253.06926		0.00	0	
R202	On	04/05/2023	Bond Future			257.59188	257.59188	257.37025	257.37025		0.00	0	
Total R202 Future											0.00	0	7,30

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 For R202										0.00	0	7,30
R2023 On 05/05/2022 Bond Future			5.51442	103.22409	5.46279	103.26501		0.96		0.00	0	13,6
R2023 On 04/08/2022 Bond Future			5.61144	104.58429	5.48943	104.65118		0.68		0.00	0	22,18
R2023 On 03/11/2022 Bond Future			5.43282	102.17174	5.24099	102.23093		0.37		0.00	0	
Total R2023 Future										0.00	0	35,82
R2023 On 05/05/2022 Bond Future	6.29	Call			652.33000	0.65233	611,400	1.07		0.00	0	
R2023 On 05/05/2022 Bond Future	6.29	Put			0.01000	0.00001	0,000	1.07		0.00	0	
R2023 On 05/05/2022 Bond Future	6.30	Call			660.17000	0.66017	619,250	1.07		0.00	0	
R2023 On 05/05/2022 Bond Future	6.30	Put			0.00000	0.00000	0,000	1.07		0.00	0	
R2023 On 05/05/2022 Bond Future	6.31	Call			668.01000	0.66801	627,090	1.07		0.00	0	
R2023 On 05/05/2022 Bond Future	6.31	Put			0.00000	0.00000	0,000	1.07		0.00	0	
R2023 On 04/08/2022 Bond Future	6.05	Call			364.20000	0.36420	309,850	0.76		0.00	0	
R2023 On 04/08/2022 Bond Future	6.05	Put			57.56000	0.05756	70,100	0.76		0.00	0	
R2023 On 04/08/2022 Bond Future	6.03	Call			355.22000	0.35522	301,480	0.75		0.00	0	
R2023 On 04/08/2022 Bond Future	6.03	Put			59.49000	0.05949	72,640	0.75		0.00	0	
R2023 On 04/08/2022 Bond Future	6.04	Call			359.70000	0.35970	305,750	0.76		0.00	0	
R2023 On 04/08/2022 Bond Future	6.04	Put			58.51000	0.05851	71,450	0.76		0.00	0	
R2023 On 03/11/2022 Bond Future	6.26	Put			30.51000	0.03051	37,540	0.43		0.00	0	
R2023 On 03/11/2022 Bond Future	6.27	Call			346.87000	0.34687	294,400	0.43		0.00	0	
R2023 On 03/11/2022 Bond Future	6.27	Put			30.17000	0.03017	36,890	0.43		0.00	0	
R2023 On 03/11/2022 Bond Future	6.25	Call			341.43000	0.34143	289,350	0.43		0.00	0	
R2023 On 03/11/2022 Bond Future	6.25	Put			30.86000	0.03086	37,970	0.43		0.00	0	
R2023 On 03/11/2022 Bond Future	6.26	Call			344.14000	0.34414	291,980	0.43		0.00	0	
Total R2023 Option										0.00	0	
Total For R2023										0.00	0	35,82
R2030 On 05/05/2022 Bond Future			9.96326	91.75507	10.01558	91.49689		8.23		0.00	0	53,7
R2030 On 04/08/2022 Bond Future			10.18757	88.95839	10.23781	88.71932		8.42	216,524,721.26		2,434	96,4
R2030 On 03/11/2022 Bond Future			10.38302	90.23945	10.43739	89.98917		8.08	372,598,689.05		4,129	18,7
R2030 On 02/02/2023 Bond Future			10.55536	87.74864	10.61427	87.48630		8.14	0.00		0	
R2030 On 04/05/2023 Bond Future			10.72808	89.29761	10.80700	88.95778		7.85	0.00		0	
Total R2030 Future									589,123,410.31		6,563	168,85
R2030 On 05/05/2022 Bond Future	7.73	Call			0.00000	0.00000	0,000	7.72		0.00	0	20
R2030 On 05/05/2022 Bond Future	7.73	Put			12,221.08000	12.22108	11,962,900	7.72		0.00	0	
R2030 On 05/05/2022 Bond Future	8.14	Call			0.00000	0.00000	0,000	7.71		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.14	Put			9,879.75000	9.87975	9,621,570	7.71		0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			0.00000	0.00000	0,000	7.67		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.81	Put			6,198.37000	6.19837	5,940,190	7.64		0.00	0	
R2030 On 05/05/2022 Bond Future	8.89	Call			0.00000	0.00000	0,000	7.63		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.89	Put			5,770.44000	5.77044	5,512,260	7.63		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 05/05/2022 Bond Future	9.15	Call			0.00000	0.00000	0,000	7.61		0.00	0	7,50
R2030 On 05/05/2022 Bond Future	9.15	Put			4,396.35000	4.39635	4,138,170	7.61		0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Put			3,356.57000	3.35657	3,098,380	7.60		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	9.60	Call			7.95000	0.00795	7,760	7.66		0.00	0	
R2030 On 05/05/2022 Bond Future	9.60	Put			2,085.15000	2.08515	1,826,780	7.66		0.00	0	5,00
R2030 On 05/05/2022 Bond Future	9.65	Call			15.76000	0.01576	16,120	7.70		0.00	0	
R2030 On 05/05/2022 Bond Future	9.65	Put			1,839.80000	1.83980	1,581,980	7.70		0.00	0	5,00
R2030 On 05/05/2022 Bond Future	8.81	Call			0.00000	0.00000	0,000	7.64		0.00	0	20
R2030 On 05/05/2022 Bond Future	9.95	Put			613.14000	0.61314	415,750	8.14		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	10.19	Call			1,004.15000	1.00415	1,182,410	8.69		0.00	0	
R2030 On 05/05/2022 Bond Future	10.19	Put			150.32000	0.15032	70,400	8.69		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Call			1,042.79000	1.04279	1,225,160	8.71		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Put			140.33000	0.14033	64,520	8.71		0.00	0	20
R2030 On 05/05/2022 Bond Future	9.35	Call			0.09000	0.00009	0,080	7.60		0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Put			8,044.53000	8.04453	7,786,350	7.67		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Call			1,081.97000	1.08197	1,268,320	8.73		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Put			130.91000	0.13091	59,080	8.73		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Call			4,868.37000	4.86837	5,126,520	10.63		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			0.03000	0.00003	0,000	10.63		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	9.95	Call			289.38000	0.28938	350,170	8.14		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			383.34000	0.38334	402,570	7.91		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			3,778.95000	3.77895	3,559,110	7.91		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			393.39000	0.39339	413,070	7.92		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			3,739.18000	3.73918	3,519,790	7.92		0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Call			6.74000	0.00674	8,960	8.10		0.00	0	80
R2030 On 04/08/2022 Bond Future	8.30	Put			9,854.60000	9.85460	9,617,750	8.10		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Call			403.62000	0.40362	423,780	7.93		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Put			3,699.62000	3.69962	3,480,710	7.93		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Call			3,836.02000	3.83602	3,984,410	9.15		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Put			533.73000	0.53373	443,050	9.15		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Call			85.66000	0.08566	100,710	7.79		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Put			5,965.02000	5.96502	5,741,000	7.79		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			3,004.79000	3.00479	2,821,890	7.83		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			1,361.31000	1.36131	1,429,760	7.84		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			2,976.17000	2.97617	2,794,340	7.84		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			1,380.13000	1.38013	1,449,650	7.84		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			2,947.98000	2.94798	2,767,220	7.84		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			1,342.89000	1.34289	1,410,270	7.83		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			798.14000	0.79814	877,180	7.64		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			5,173.36000	5.17336	4,990,060	7.64		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 Intert
R2030	On	02/02/2023	Bond Future	9.80	Call		976.92000	0.97692	1,066,900	7.73	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put		4,693.18000	4.69318	4,520,820	7.73	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call		211.82000	0.21182	242,570	7.55	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put		8,719.50000	8.71950	8,487,910	7.55	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call		1,258.04000	1.25804	1,363,220	7.84	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		4,089.53000	4.08953	3,932,370	7.84	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		1,274.01000	1.27401	1,380,000	7.85	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put		4,059.24000	4.05924	3,902,890	7.85	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call		400.54000	0.40054	449,690	7.55	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put		6,983.67000	6.98367	6,770,480	7.55	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call		1,290.12000	1.29012	1,396,920	7.86	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put		4,029.11000	4.02911	3,873,570	7.86	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call		1,179.72000	1.17972	1,280,880	7.81	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put		4,242.99000	4.24299	4,081,810	7.81	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.53	Put		3,402.49000	3.40249	3,235,430	7.73	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call		2,222.67000	2.22267	2,396,310	7.73	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put		3,379.16000	3.37916	3,212,970	7.73	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call		2,182.05000	2.18205	2,353,950	7.72	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put		3,425.95000	3.42595	3,258,020	7.72	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call		2,202.31000	2.20231	2,375,080	7.73	0.00	0	
Total R2030 Option											0.00	0	29,42
Total For R2030											589,123,410.31	6,563	198,31
R2032	On	05/05/2022	Bond Future			10.36190	88.00644	10.40898	87.74510	9.54	0.00	0	79,20
R2032	On	04/08/2022	Bond Future			10.56468	89.16612	10.60982	88.92295	9.26	239,143,533.84	2,682	72,60
R2032	On	03/11/2022	Bond Future			10.75177	86.29815	10.80029	86.04415	9.32	255,011,033.25	2,955	82,80
R2032	On	02/02/2023	Bond Future			10.91496	87.74853	10.96713	87.48264	8.95	0.00	0	
R2032	On	04/05/2023	Bond Future			11.07380	85.13866	11.14262	84.79730	9.04	0.00	0	
Total R2032 Future											494,154,567.09	5,637	234,67
R2032	On	05/05/2022	Bond Future	9.58	Call		0.00000	0.00000	0,000	8.59	0.00	0	78
R2032	On	05/05/2022	Bond Future	9.58	Put		4,759.17000	4.75917	4,497,830	8.59	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		75.31000	0.07531	77,370	8.70	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.18	Put		1,356.29000	1.35629	1,097,010	8.70	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call		208.64000	0.20864	232,490	8.90	0.00	0	98
R2032	On	05/05/2022	Bond Future	10.98	Put		4.72000	0.00472	1,260	11.16	0.00	0	98
R2032	On	05/05/2022	Bond Future	11.02	Call		3,301.47000	3.30147	3,560,530	11.26	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		3.05000	0.00305	0,770	11.26	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		3,353.72000	3.35372	3,613,010	11.28	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		2.73000	0.00273	0,680	11.28	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Put		871.12000	0.87112	633,630	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	Opt Intert
R2032 On 05/05/2022 Bond Future	11.04	Call			3,405.95000	3.40595	3,665,440	11.29		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			2.44000	0.00244	0,590	11.29		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			4,134.71000	4.13471	4,395,660	11.51		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			0.47000	0.00047	0,080	11.51		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.98	Call			3,092.41000	3.09241	3,350,290	11.16		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			10.80000	0.01080	13,050	8.17		0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			9,463.38000	9.46338	9,222,460	8.17		0.00	0	
R2032 On 04/08/2022 Bond Future	9.40	Call			54.57000	0.05457	63,670	7.98		0.00	0	1,30
R2032 On 04/08/2022 Bond Future	9.40	Put			6,900.77000	6.90077	6,666,700	7.98		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			187.01000	0.18701	212,350	8.25		0.00	0	80
R2032 On 04/08/2022 Bond Future	9.72	Put			5,154.14000	5.15414	4,936,310	8.25		0.00	0	
R2032 On 04/08/2022 Bond Future	10.10	Call			601.96000	0.60196	665,120	8.79		0.00	0	1,30
R2032 On 04/08/2022 Bond Future	10.10	Put			3,402.46000	3.40246	3,222,450	8.79		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			769.97000	0.76997	846,110	8.94		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Put			3,011.69000	3.01169	2,844,660	8.94		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			788.14000	0.78814	865,640	8.95		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			2,974.24000	2.97424	2,808,570	8.95		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			806.74000	0.80674	885,620	8.97		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			2,937.27000	2.93727	2,772,980	8.97		0.00	0	
R2032 On 04/08/2022 Bond Future	11.00	Call			0.00000	0.00000	3,173,600	9.88		0.00	0	
R2032 On 04/08/2022 Bond Future	11.00	Put			0.00000	0.00000	866,200	9.88	6,496,500.00		7,500	7,50
R2032 On 04/08/2022 Bond Future	11.60	Call			5,464.02000	5.46402	5,679,470	10.83		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			353.16000	0.35316	325,440	10.83		0.00	0	80
R2032 On 04/08/2022 Bond Future	11.89	Call			6,743.14000	6.74314	6,969,050	11.22		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			213.03000	0.21303	195,770	11.22		0.00	0	
R2032 On 03/11/2022 Bond Future	9.31	Put			8,427.71000	8.42771	8,190,130	8.33		0.00	0	
R2032 On 03/11/2022 Bond Future	9.36	Call			163.68000	0.16368	181,820	8.32		0.00	0	48
R2032 On 03/11/2022 Bond Future	9.36	Put			8,150.86000	8.15086	7,915,000	8.32		0.00	0	
R2032 On 03/11/2022 Bond Future	9.46	Call			204.99000	0.20499	226,760	8.31		0.00	0	50
R2032 On 03/11/2022 Bond Future	9.46	Put			7,606.49000	7.60649	7,374,260	8.31		0.00	0	
R2032 On 03/11/2022 Bond Future	9.92	Put			5,325.43000	5.32543	5,120,130	8.48		0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Call			818.59000	0.81859	884,880	8.71		0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Put			4,528.76000	4.52876	4,341,050	8.71		0.00	0	48
R2032 On 03/11/2022 Bond Future	10.16	Call			898.73000	0.89873	969,900	8.76		0.00	0	
R2032 On 03/11/2022 Bond Future	10.16	Put			4,333.06000	4.33306	4,150,230	8.76		0.00	0	18
R2032 On 03/11/2022 Bond Future	9.31	Call			145.86000	0.14586	162,280	8.33		0.00	0	18
R2032 On 03/11/2022 Bond Future	10.21	Put			4,143.24000	4.14324	3,965,380	8.82		0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Call			1,537.21000	1.53721	1,641,890	9.11		0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Put			3,179.04000	3.17904	3,029,720	9.11		0.00	0	48
R2032 On 03/11/2022 Bond Future	10.56	Call			1,695.01000	1.69501	1,807,040	9.17		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	03/11/2022	Bond Future	10.56	Put			2,962.81000	2.96281	2,820,840	9.17	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.92	Call			556.63000	0.55663	605,330	8.48	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Put			2,672.25000	2.67225	2,540,680	9.25	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			1,959.93000	1.95993	2,083,540	9.26	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.67	Put			2,644.27000	2.64427	2,513,880	9.26	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			4,812.70000	4.81270	5,011,030	10.26	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			1,012.95000	1.01295	957,280	10.26	0.00	0	5
R2032	On	03/11/2022	Bond Future	10.21	Call			983.63000	0.98363	1,059,770	8.82	0.00	0	5
R2032	On	03/11/2022	Bond Future	12.30	Call			7,825.54000	7.82554	8,056,910	11.33	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			448.49000	0.44849	425,860	11.33	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Call			1,935.09000	1.93509	2,057,520	9.25	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			326.76000	0.32676	356,390	8.08	0.00	0	5
R2032	On	02/02/2023	Bond Future	9.47	Put			8,416.84000	8.41684	8,180,580	8.08	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			1,050.69000	1.05069	1,074,220	8.28	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			5,291.13000	5.29113	5,048,770	8.28	0.00	0	4
R2032	On	02/02/2023	Bond Future	10.22	Call			1,147.90000	1.14790	1,174,890	8.33	0.00	0	5
R2032	On	02/02/2023	Bond Future	10.22	Put			5,063.59000	5.06359	4,824,690	8.33	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			243.10000	0.24310	266,410	8.06	0.00	0	4
R2032	On	02/02/2023	Bond Future	9.31	Put			9,256.93000	9.25693	9,014,350	8.06	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			1,448.53000	1.44853	1,490,370	8.48	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			4,452.55000	4.45255	4,228,500	8.48	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			1,467.31000	1.46731	1,510,080	8.49	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			4,418.09000	4.41809	4,194,970	8.49	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			715.32000	0.71532	740,550	8.13	0.00	0	7
R2032	On	02/02/2023	Bond Future	9.92	Put			6,270.54000	6.27054	6,029,880	8.13	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Call			2,028.14000	2.02814	2,101,570	8.72	0.00	0	7
R2032	On	02/02/2023	Bond Future	10.67	Put			3,557.41000	3.55741	3,364,950	8.72	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			5,062.14000	5.06214	5,189,180	9.59	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,489.34000	1.48934	1,350,490	9.59	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			1,429.61000	1.42961	1,470,530	8.48	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			4,486.91000	4.48691	4,261,940	8.48	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			5,600.53000	5.60053	5,738,040	9.77	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,311.67000	1.31167	1,183,290	9.77	0.00	0	5
R2032	On	02/02/2023	Bond Future	12.75	Call			9,074.20000	9.07420	9,268,390	10.91	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			618.19000	0.61819	546,490	10.91	0.00	0	7
R2032	On	02/02/2023	Bond Future	10.50	Call			1,664.92000	1.66492	1,717,910	8.58	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			4,085.62000	4.08562	3,872,720	8.58	0.00	0	4
R2032	On	04/05/2023	Bond Future	10.89	Put			3,740.87000	3.74087	3,512,360	8.82	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			2,432.86000	2.43286	2,543,280	8.80	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			3,795.92000	3.79592	3,564,980	8.80	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2032 On 04/05/2023 Bond Future	10.88	Call			2,455.77000	2.45577	2,567,400	8.81		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			3,768.32000	3.76832	3,538,590	8.81		0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Call			2,478.79000	2.47879	2,591,640	8.82		0.00	0	
Total R2032 Option										6,496,500.00	7,500	27,55
Total For R2032										500,651,067.09	13,137	262,26
R2035 On 05/05/2022 Bond Future			10.74632	88.82824	10.78831	88.56720		10.77		0.00	0	57,76
R2035 On 04/08/2022 Bond Future			10.93993	89.99871	10.98005	89.75608		10.39	226,796,749.20		2,520	125,47
R2035 On 03/11/2022 Bond Future			11.11909	86.80817	11.16212	86.55452		10.50	0.00		0	13
R2035 On 02/02/2023 Bond Future			11.28008	88.26623	11.32623	88.00069		10.11	0.00		0	
R2035 On 04/05/2023 Bond Future			11.42889	85.32716	11.48951	84.98623		10.23	0.00		0	
Total R2035 Future									226,796,749.20		2,520	183,36
R2035 On 05/05/2022 Bond Future	10.72	Call			337.14000	0.33714	407,320	10.67		0.00	0	
R2035 On 05/05/2022 Bond Future	10.72	Put			762.39000	0.76239	571,530	10.67		0.00	0	
R2035 On 05/05/2022 Bond Future	10.82	Call			637.75000	0.63775	761,570	11.03		0.00	0	
R2035 On 05/05/2022 Bond Future	10.82	Put			441.47000	0.44147	304,250	11.03		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Call			5,004.41000	5.00441	5,265,280	13.32		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Put			0.00000	0.00000	0,000	14.84		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Put			0.23000	0.00023	0,060	13.32		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			5,061.31000	5.06131	5,322,200	13.34		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put			0.20000	0.00020	0,050	13.34		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Call			5,118.16000	5.11816	5,379,070	13.35		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			0.18000	0.00018	0,050	13.35		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Call			10,474.77000	10.47477	10,735,810	14.84		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			826.56000	0.82656	831,450	9.73		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.53	Put			3,605.32000	3.60532	3,367,580	9.73		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			1,263.38000	1.26338	1,303,030	10.07		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			2,791.69000	2.79169	2,588,710	10.07		0.00	0	
R2035 On 04/08/2022 Bond Future	9.53	Call			23.70000	0.02370	29,890	9.05		0.00	0	40
R2035 On 04/08/2022 Bond Future	9.53	Put			9,450.32000	9.45032	9,213,880	9.05		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			82.70000	0.08270	89,390	8.89		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.84	Put			7,375.50000	7.37550	7,139,560	8.89		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Call			7,133.09000	7.13309	7,323,760	12.32		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			308.03000	0.30803	256,070	12.32		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.64	Call			1,052.63000	1.05263	1,075,380	9.92		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			3,140.52000	3.14052	2,920,640	9.92		0.00	0	10
R2035 On 04/08/2022 Bond Future	10.72	Call			1,238.73000	1.23873	1,276,460	10.05		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			2,828.97000	2.82897	2,624,070	10.05		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			1,288.13000	1.28813	1,329,900	10.08		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			2,754.58000	2.75458	2,553,720	10.08		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2035 On 04/08/2022 Bond Future	11.13	Call			2,484.40000	2.48440	2,562,930	10.55	0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			1,586.16000	1.58616	1,422,060	10.55	0.00	0	10
R2035 On 03/11/2022 Bond Future	10.30	Put			5,978.92000	5.97892	5,699,970	9.29	0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			1,150.83000	1.15083	1,139,540	9.69	0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			4,738.04000	4.73804	4,473,100	9.69	0.00	0	5
R2035 On 03/11/2022 Bond Future	11.05	Put			2,980.17000	2.98017	2,777,410	10.31	0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			2,553.73000	2.55373	2,611,920	10.39	0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			2,742.97000	2.74297	2,547,510	10.39	0.00	0	
R2035 On 03/11/2022 Bond Future	9.82	Call			225.86000	0.22586	243,350	9.26	0.00	0	5
R2035 On 03/11/2022 Bond Future	9.82	Put			8,671.61000	8.67161	8,435,450	9.26	0.00	0	1,0
R2035 On 03/11/2022 Bond Future	10.30	Call			684.52000	0.68452	659,220	9.29	0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			2,686.02000	2.68602	2,492,410	10.40	0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Call			8,844.06000	8.84406	9,017,220	12.62	0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			548.08000	0.54808	467,590	12.62	0.00	0	1,0
R2035 On 03/11/2022 Bond Future	10.99	Call			2,147.20000	2.14720	2,192,310	10.25	0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			3,168.32000	3.16832	2,959,780	10.25	0.00	0	5
R2035 On 03/11/2022 Bond Future	11.05	Call			2,316.98000	2.31698	2,367,870	10.31	0.00	0	1,0
R2035 On 03/11/2022 Bond Future	11.14	Call			2,584.24000	2.58424	2,643,100	10.39	0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			2,714.50000	2.71450	2,519,710	10.39	0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			2,614.69000	2.61469	2,674,730	10.40	0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			810.41000	0.81041	868,940	9.20	0.00	0	1,0
R2035 On 02/02/2023 Bond Future	10.30	Put			7,007.13000	7.00713	6,800,120	9.20	0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			1,431.70000	1.43170	1,522,200	9.59	0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			5,383.39000	5.38339	5,208,350	9.59	0.00	0	5
R2035 On 02/02/2023 Bond Future	10.87	Call			1,892.00000	1.89200	2,001,120	9.80	0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			4,570.24000	4.57024	4,413,820	9.80	0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			1,915.55000	1.91555	2,025,500	9.81	0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			4,533.80000	4.53380	4,378,210	9.81	0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			349.09000	0.34909	379,190	9.07	0.00	0	5
R2035 On 02/02/2023 Bond Future	9.81	Put			9,732.45000	9.73245	9,497,010	9.07	0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			2,365.21000	2.36521	2,490,010	9.97	0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Put			3,913.59000	3.91359	3,772,850	9.97	0.00	0	5
R2035 On 02/02/2023 Bond Future	13.22	Call			10,571.98000	10.57198	10,818,320	12.64	0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			633.12000	0.63312	613,920	12.64	0.00	0	1,0
R2035 On 02/02/2023 Bond Future	10.86	Call			1,868.62000	1.86862	1,976,910	9.79	0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			4,606.91000	4.60691	4,449,660	9.79	0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			2,339.38000	2.33938	2,463,370	9.96	0.00	0	1,0
R2035 On 02/02/2023 Bond Future	11.05	Put			3,946.71000	3.94671	3,805,160	9.96	0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			4,391.35000	4.39135	4,151,970	10.02	0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			2,771.02000	2.77102	2,873,440	10.03	0.00	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	11.21	Put			4.359.55000	4.35955	4,121,040	10.03	0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			2,796.98000	2.79698	2,900,250	10.04	0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			4,327.94000	4.32794	4,090,280	10.04	0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			2,745.20000	2.74520	2,846,750	10.02	0.00	0	
Total R2035 Option									0.00	0	10,95
Total For R2035									226,796,749.20	2,520	194,35
R2037 On 05/05/2022 Bond Future			10.89628	84.91482	10.94329	84.61922		11.43	0.00	0	32,65
R2037 On 04/08/2022 Bond Future			11.08841	81.77774	11.13397	81.49893		11.63	169,770,588.24	2,076	130,07
R2037 On 03/11/2022 Bond Future			11.25524	82.95570	11.30375	82.66571		11.19	0.00	0	
R2037 On 02/02/2023 Bond Future			11.40471	80.09294	11.45637	79.79086		11.38	0.00	0	
R2037 On 04/05/2023 Bond Future			11.55145	81.50811	11.61685	81.13381		10.96	0.00	0	
Total R2037 Future									169,770,588.24	2,076	162,71
R2037 On 05/05/2022 Bond Future	11.82	Call			5,236.41000	5.23641	5,531,830	14.05	0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Put			0.21000	0.00021	0,030	14.05	0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Call			5,293.20000	5.29320	5,588,650	14.07	0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Put			0.18000	0.00018	0,030	14.07	0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Call			5,349.94000	5.34994	5,645,400	14.09	0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Put			0.16000	0.00016	0,020	14.09	0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Call			1,281.72000	1.28172	1,326,140	11.08	0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Put			2,791.36000	2.79136	2,556,970	11.08	0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Call			1,307.00000	1.30700	1,353,450	11.10	0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Put			2,753.95000	2.75395	2,521,590	11.10	0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Call			2,229.85000	2.22985	2,330,750	11.58	0.00	0	1,05
R2037 On 04/08/2022 Bond Future	11.21	Put			1,767.71000	1.76771	1,589,800	11.58	0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Call			3,008.93000	3.00893	3,127,710	11.86	0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Put			1,290.41000	1.29041	1,130,380	11.86	0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Call			123.83000	0.12383	134,790	9.93	0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Put			6,815.02000	6.81502	6,547,170	9.93	0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Call			5,335.29000	5.33529	5,514,010	12.87	0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Put			572.49000	0.57249	472,400	12.87	0.00	0	1,05
R2037 On 04/08/2022 Bond Future	10.91	Call			1,332.57000	1.33257	1,381,230	11.12	0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Put			2,716.90000	2.71690	2,486,750	11.12	0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			2,693.06000	2.69306	2,479,220	11.26	0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Call			2,725.11000	2.72511	2,801,060	11.24	0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			2,747.47000	2.74747	2,533,430	11.24	0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			2,757.51000	2.75751	2,833,320	11.25	0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			2,720.26000	2.72026	2,506,080	11.25	0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			2,789.85000	2.78985	2,866,000	11.26	0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			2,088.37000	2.08837	2,152,650	10.95	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2037 On 02/02/2023 Bond Future	11.05	Put			4,510.90000	4.51090	4,273,100	10.95		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Call			2,039.81000	2.03981	2,101,930	10.93		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			4,584.35000	4.58435	4,344,390	10.93		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			2,064.01000	2.06401	2,127,210	10.94		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			4,547.51000	4.54751	4,308,630	10.94		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			4,518.79000	4.51879	4,318,230	10.82		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Call			2,765.68000	2.76568	2,940,410	10.83		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			4,485.78000	4.48578	4,286,210	10.83		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			2,714.03000	2.71403	2,886,780	10.82		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			4,551.99000	4.55199	4,350,440	10.82		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Call			2,739.79000	2.73979	2,913,530	10.82		0.00	0	
Total R2037 Option										0.00	0	2,25
Total For R2037										169,770,588.24	2,076	164,96
R2040 On 05/05/2022 Bond Future			11.00091	86.96784	11.04286	86.68404		12.02		1,304,517.60	15	15,96
R2040 On 04/08/2022 Bond Future			11.18695	83.60740	11.22739	83.34111		12.24		106,850,257.20	1,278	117,46
R2040 On 03/11/2022 Bond Future			11.34829	84.81180	11.39141	84.53435		11.78		0.00	0	
R2040 On 02/02/2023 Bond Future			11.49302	81.73005	11.53900	81.44051		12.01		0.00	0	
R2040 On 04/05/2023 Bond Future			11.63465	83.17456	11.69352	82.81152		11.58		0.00	0	
Total R2040 Future										108,154,774.80	1,293	133,46
R2040 On 05/05/2022 Bond Future	9.82	Call			0.00000	0.00000	0,000	10.90		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	9.82	Put			8,926.68000	8.92668	8,642,880	10.90		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Call			4.48000	0.00448	2,810	10.79		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	10.57	Put			3,292.24000	3.29224	3,006,770	10.79		0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Call			5,484.94000	5.48494	5,768,460	14.92		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Put			0.00000	0.00000	0,000	16.76		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	11.90	Put			0.35000	0.00035	0,070	14.92		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Call			5,545.51000	5.54551	5,829,060	14.94		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Put			0.31000	0.00031	0,060	14.94		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Call			5,606.00000	5.60600	5,889,580	14.96		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Put			0.27000	0.00027	0,050	14.96		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Call			11,939.01000	11.93901	12,222,810	16.76		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			1,533.16000	1.53316	1,583,070	11.93		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Put			2,845.73000	2.84573	2,629,350	11.93		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Call			6,723.56000	6.72356	6,914,970	14.20		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Put			470.57000	0.47057	395,690	14.20		0.00	0	46
R2040 On 04/08/2022 Bond Future	9.70	Call			18.72000	0.01872	23,780	10.70		0.00	0	46
R2040 On 04/08/2022 Bond Future	9.70	Put			11,079.20000	11.07920	10,817,970	10.70		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Call			753.34000	0.75334	746,060	11.28		0.00	0	46
R2040 On 04/08/2022 Bond Future	10.70	Put			4,333.88000	4.33388	4,060,310	11.28		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040	On	04/08/2022	Bond Future	11.04	Call		1,561.96000	1.56196	1,613,060	11.95		0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		2,807.25000	2.80725	2,592,060	11.95		0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		1,591.06000	1.59106	1,643,360	11.96		0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		2,769.16000	2.76916	2,555,170	11.96		0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,878.45000	2.87845	2,664,750	11.67		0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		2,967.44000	2.96744	3,032,220	11.68		0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,848.28000	2.84828	2,635,610	11.68		0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		2,899.83000	2.89983	2,962,540	11.66		0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,908.88000	2.90888	2,694,140	11.66		0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		2,933.54000	2.93354	2,997,290	11.67		0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		2,218.36000	2.21836	2,267,950	11.62		0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		4,983.78000	4.98378	4,743,830	11.62		0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		2,244.35000	2.24435	2,295,250	11.63		0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		4,943.65000	4.94365	4,705,010	11.63		0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		2,192.54000	2.19254	2,240,830	11.61		0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		5,024.17000	5.02417	4,782,920	11.61		0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		4,819.89000	4.81989	4,556,020	11.32		0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		3,076.12000	3.07612	3,176,200	11.32		0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		4,784.80000	4.78480	4,521,840	11.32		0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		3,104.71000	3.10471	3,205,700	11.33		0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		4,749.93000	4.74993	4,487,880	11.33		0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		3,047.66000	3.04766	3,146,830	11.32		0.00	0	
Total R2040 Option												0.00	0	4,98
Total For R2040												108,154,774.80	1,293	138,46
R2044	On	05/05/2022	Bond Future			11.02033	83.76560	11.06218	83.47688	12.67		837,656.00	10	36,40
R2044	On	04/08/2022	Bond Future			11.19639	80.48811	11.23689	80.21608	12.91		555,206,982.78	6,898	67,27
R2044	On	03/11/2022	Bond Future			11.34870	81.64768	11.39181	81.36461	12.42		0.00	0	
R2044	On	02/02/2023	Bond Future			11.48503	78.63792	11.53089	78.34302	12.68		0.00	0	
R2044	On	04/05/2023	Bond Future			11.61800	80.02788	11.67608	79.66187	12.23		0.00	0	
Total R2044 Future												556,044,638.78	6,908	103,66
R2044	On	05/05/2022	Bond Future	11.91	Call		5,499.25000	5.49925	5,787,750	15.75		0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		0.30000	0.00030	0,080	15.75		0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		5,560.29000	5.56029	5,848,820	15.77		0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		0.26000	0.00026	0,070	15.77		0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		5,621.25000	5.62125	5,909,800	15.79		0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		0.23000	0.00023	0,060	15.79		0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		1,740.79000	1.74079	1,796,680	12.68		0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		2,666.50000	2.66650	2,450,360	12.68		0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		1,679.38000	1.67938	1,732,410	12.65		0.00	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	11.08	Put			2,741.83000	2.74183	2,522,830	12.65		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			1,709.86000	1.70986	1,764,470	12.67		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			2,703.89000	2.70389	2,486,470	12.67		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			2,926.98000	2.92698	2,705,170	12.31		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			3,015.16000	3.01516	3,077,250	12.32		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			2,896.22000	2.89622	2,675,240	12.32		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			2,946.40000	2.94640	3,006,600	12.30		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			2,958.25000	2.95825	2,735,380	12.30		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			2,980.57000	2.98057	3,041,830	12.31		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			2,378.52000	2.37852	2,430,380	12.31		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			4,885.10000	4.88510	4,642,060	12.31		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			2,406.02000	2.40602	2,458,940	12.33		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			4,845.09000	4.84509	4,603,110	12.33		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			2,351.18000	2.35118	2,401,730	12.30		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			4,925.36000	4.92536	4,681,010	12.30		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			4,845.10000	4.84510	4,575,110	11.95		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			3,173.83000	3.17383	3,270,780	11.96		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			4,809.52000	4.80952	4,540,460	11.96		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			3,203.11000	3.20311	3,301,310	11.97		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			4,773.85000	4.77385	4,506,040	11.97		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Call			3,144.37000	3.14437	3,240,390	11.95		0.00	0	
Total R2044 Option										0.00	0	
Total For R2044										556,044,638.78	6,908	103,66
R2048 On 05/05/2022 Bond Future			10.95452	82.81980	10.99120	82.55853		13.12		36,440,712.00	440	127,86
R2048 On 04/08/2022 Bond Future			11.11723	83.91115	11.15244	83.66676		12.68		39,102,595.90	466	188,53
R2048 On 03/11/2022 Bond Future			11.26668	80.69620	11.30427	80.44133		12.87		0.00	0	
R2048 On 02/02/2023 Bond Future			11.40032	82.05191	11.44044	81.78560		12.44		0.00	0	
R2048 On 04/05/2023 Bond Future			11.52259	79.06704	11.57432	78.73032		12.68		0.00	0	
Total R2048 Future										75,543,307.90	906	316,35
R2048 On 05/05/2022 Bond Future	11.79	Call			5,344.22000	5.34422	5,604,940	16.07		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			0.69000	0.00069	0,140	16.07		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			5,407.05000	5.40705	5,667,830	16.09		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			0.61000	0.00061	0,120	16.09		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			5,469.81000	5.46981	5,730,650	16.11		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			0.54000	0.00054	0,110	16.11		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			1,715.51000	1.71551	1,747,840	12.31		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			2,783.09000	2.78309	2,571,030	12.31		0.00	0	
R2048 On 04/08/2022 Bond Future	10.90	Call			1,415.94000	1.41594	1,427,060	12.10		0.00	0	1,70
R2048 On 04/08/2022 Bond Future	10.90	Put			3,197.47000	3.19747	2,964,200	12.10		0.00	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
R2048 On 04/08/2022 Bond Future	10.98	Call			1,652.99000	1.65299	1,681,070	12.27		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			2,862.49000	2.86249	2,646,180	12.27		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			1,684.17000	1.68417	1,714,370	12.29		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			2,822.66000	2.82266	2,608,470	12.29		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Call			22.80000	0.02280	27,580	11.07		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Put			11,297.55000	11.29755	11,057,940	11.07		0.00	0	
R2048 On 04/08/2022 Bond Future	10.20	Call			183.26000	0.18326	170,800	10.75		0.00	0	1,70
R2048 On 04/08/2022 Bond Future	10.20	Put			7,283.73000	7.28373	7,026,880	10.75		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Call			384.02000	0.38402	357,270	11.04		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Put			5,905.14000	5.90514	5,634,000	11.04		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			3,060.23000	3.06023	3,169,890	12.96		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			2,954.01000	2.95401	2,808,800	12.96		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			2,989.39000	2.98939	3,096,980	12.93		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			3,018.27000	3.01827	2,870,990	12.93		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			3,024.71000	3.02471	3,133,220	12.94		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			2,985.99000	2.98599	2,839,630	12.94		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			2,469.85000	2.46985	2,494,550	12.00		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			4,920.68000	4.92068	4,679,070	12.00		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			2,412.74000	2.41274	2,435,230	11.98		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			5,003.49000	5.00349	4,759,670	11.98		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			2,441.21000	2.44121	2,464,660	11.99		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			4,961.94000	4.96194	4,719,080	11.99		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			3,323.20000	3.32320	3,467,740	12.55		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			4,802.15000	4.80215	4,609,970	12.55		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			3,262.23000	3.26223	3,404,980	12.54		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			4,875.45000	4.87545	4,681,480	12.54		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			3,292.49000	3.29249	3,436,140	12.55		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			4,838.53000	4.83853	4,645,460	12.55		0.00	0	
Total R2048 Option										0.00	0	3,40
Total For R2048										75,543,307.90	906	319,75
R209 On 05/05/2022 Bond Future			10.71506	68.77408	10.75683	68.54669		12.07		0.00	0	12,00
R209 On 04/08/2022 Bond Future			10.88639	69.68034	10.92653	69.46685		11.69		69,122,897.28	992	13,50
R209 On 03/11/2022 Bond Future			11.04337	67.53824	11.08607	67.31599		11.78		0.00	0	4,10
R209 On 02/02/2023 Bond Future			11.18001	68.67320	11.22544	68.44123		11.39		0.00	0	
R209 On 04/05/2023 Bond Future			11.31162	66.73457	11.36979	66.44315		11.50		0.00	0	
Total R209 Future										69,122,897.28	992	29,60
R209 On 05/05/2022 Bond Future	9.50	Call			0.00000	0.00000	0,000	10.97		0.00	0	2,90
R209 On 05/05/2022 Bond Future	9.50	Put			7,337.88000	7.33788	7,110,490	10.97		0.00	0	
R209 On 05/05/2022 Bond Future	9.75	Call			0.00000	0.00000	0,000	10.88		0.00	0	5,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	05/05/2022	Bond Future	9.75	Put		5,793.09000	5.79309	5,565,700	10.88	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Call		1.65000	0.00165	1,020	10.74	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Put		2,834.82000	2.83482	2,606,800	10.74	0.00	0	7,50
R209	On	05/05/2022	Bond Future	11.45	Call		3,622.97000	3.62297	3,849,210	14.60	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1.51000	0.00151	0,360	14.60	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		6,301.67000	6.30167	6,529,060	15.58	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		0.00000	0.00000	0,000	15.58	0.00	0	8,50
R209	On	05/05/2022	Bond Future	10.75	Call		466.54000	0.46654	525,920	12.07	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		503.65000	0.50365	335,640	12.07	0.00	0	1,00
R209	On	05/05/2022	Bond Future	11.43	Call		3,522.75000	3.52275	3,748,730	14.56	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1.88000	0.00188	0,470	14.56	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		3,572.87000	3.57287	3,799,000	14.58	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1.68000	0.00168	0,420	14.58	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		890.19000	0.89019	904,440	11.03	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		2,765.13000	2.76513	2,565,890	11.03	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		909.44000	0.90944	925,250	11.05	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		2,729.26000	2.72926	2,531,580	11.05	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		871.19000	0.87119	883,900	11.02	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		2,801.32000	2.80132	2,600,540	11.02	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		2,147.70000	2.14770	2,250,260	11.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,439.75000	2.43975	2,320,060	11.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		3,563.11000	3.56311	3,706,160	12.45	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,461.57000	1.46157	1,382,370	12.45	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		2,069.71000	2.06971	2,169,460	11.78	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		2,518.76000	2.51876	2,396,260	11.78	0.00	0	9,50
R209	On	03/11/2022	Bond Future	11.01	Call		2,095.61000	2.09561	2,196,170	11.79	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,492.27000	2.49227	2,370,580	11.79	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		2,121.67000	2.12167	2,223,040	11.80	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,466.00000	2.46600	2,345,120	11.80	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		105.46000	0.10546	113,690	10.40	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		9,106.49000	9.10649	8,892,470	10.40	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		333.49000	0.33349	355,000	10.34	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put		6,324.25000	6.32425	6,123,510	10.34	0.00	0	9,50
R209	On	03/11/2022	Bond Future	10.50	Call		988.35000	0.98835	1,046,230	11.17	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		4,131.75000	4.13175	3,967,380	11.17	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		54.33000	0.05433	59,050	10.42	0.00	0	9,50
R209	On	03/11/2022	Bond Future	9.25	Put		10,624.87000	10.62487	10,407,340	10.42	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		1,724.66000	1.72466	1,764,660	10.95	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,995.66000	3.99566	3,803,690	10.95	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		1,745.53000	1.74553	1,786,600	10.96	0.00	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
R209	On	02/02/2023	Bond Future	10.80	Put			3,963.17000	3.96317	3,772,270	10.96	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			1,704.15000	1.70415	1,743,090	10.94	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			4,028.58000	4.02858	3,835,550	10.94	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			2,426.49000	2.42649	2,566,990	11.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put			3,793.40000	3.79340	3,642,480	11.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			2,449.32000	2.44932	2,590,610	11.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			3,764.87000	3.76487	3,614,740	11.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call			2,403.50000	2.40350	2,543,220	11.38	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			3,821.84000	3.82184	3,670,140	11.38	0.00	0	
Total R209 Option												0.00	0	53,60
Total For R209												69,122,897.28	992	83,26
R210	On	05/05/2022	Bond Future			219.78445	219.78445	219.64064	219.64064			13,187,067.00	60	97
R210	On	04/08/2022	Bond Future			222.73587	222.73587	222.64425	222.64425			26,728,304.40	120	1,02
R210	On	03/11/2022	Bond Future			223.04072	223.04072	222.92964	222.92964			0.00	0	
R210	On	02/02/2023	Bond Future			226.83037	226.83037	226.69815	226.69815			0.00	0	
R210	On	04/05/2023	Bond Future			227.82917	227.82917	227.51470	227.51470			0.00	0	
Total R210 Future												39,915,371.40	180	1,95
Total For R210												39,915,371.40	180	1,95
R213	On	05/05/2022	Bond Future			10.21199	82.96002	10.26910	82.67405		9.27	0.00	0	21,67
R213	On	04/08/2022	Bond Future			10.41558	84.05319	10.47106	83.78382		9.03	12,607,978.50	150	26,55
R213	On	03/11/2022	Bond Future			10.60485	81.72454	10.66428	81.44434		9.06	0.00	0	
R213	On	02/02/2023	Bond Future			10.77339	83.09641	10.83713	82.80437		8.65	0.00	0	
R213	On	04/05/2023	Bond Future			10.93003	81.01478	11.01163	80.65118		8.76	0.00	0	
Total R213 Future												12,607,978.50	150	48,26
R213	On	05/05/2022	Bond Future	10.63	Call			1,814.58000	1.81458	2,076,190	10.43	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			37.00000	0.03700	12,640	10.43	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			1,860.08000	1.86008	2,123,550	10.46	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			33.96000	0.03396	11,460	10.46	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			1,905.74000	1.90574	2,170,970	10.50	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			31.13000	0.03113	10,390	10.50	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			513.03000	0.51303	540,240	8.44	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			3,341.69000	3.34169	3,099,530	8.44	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call			488.01000	0.48801	513,490	8.42	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			3,418.02000	3.41802	3,174,130	8.42	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			500.35000	0.50035	526,750	8.43	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			3,379.66000	3.37966	3,136,690	8.43	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Put			7,498.04000	7.49804	7,246,780	8.31	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			626.99000	0.62699	656,290	8.30	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			4,627.57000	4.62757	4,376,670	8.30	0.00	0	47

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	03/11/2022	Bond Future	10.19	Put		3,409.21000	3.40921	3,190,520	8.63	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		1,472.76000	1.47276	1,555,430	8.78	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		2,872.58000	2.87258	2,675,050	8.78	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		142.22000	0.14222	168,400	8.32	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		7,794.50000	7.79450	7,540,480	8.32	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		162.03000	0.16203	190,970	8.31	0.00	0	47
R213	On	03/11/2022	Bond Future	10.39	Put		2,816.56000	2.81656	2,621,630	8.79	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		1,533.27000	1.53327	1,619,730	8.80	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,788.96000	2.78896	2,595,220	8.80	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		809.02000	0.80902	848,700	8.43	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		4,112.45000	4.11245	3,871,930	8.43	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		1,137.76000	1.13776	1,199,270	8.63	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		1,492.62000	1.49262	1,576,700	8.78	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,844.36000	2.84436	2,648,240	8.78	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		1,512.86000	1.51286	1,598,130	8.79	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Call		1,246.24000	1.24624	1,343,220	8.29	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		4,179.81000	4.17981	3,984,750	8.29	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,487.66000	1.48766	1,598,150	8.39	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,754.58000	3.75458	3,573,030	8.39	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		241.77000	0.24177	269,010	7.91	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		8,400.84000	8.40084	8,136,040	7.91	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		943.83000	0.94383	1,022,980	8.14	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		4,841.74000	4.84174	4,628,850	8.14	0.00	0	47
R213	On	02/02/2023	Bond Future	12.20	Call		6,721.01000	6.72101	6,966,190	10.16	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		790.88000	0.79088	744,020	10.16	0.00	0	97
R213	On	02/02/2023	Bond Future	10.22	Call		1,262.90000	1.26290	1,360,750	8.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		4,148.62000	4.14862	3,954,430	8.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		1,279.43000	1.27943	1,378,400	8.31	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		4,117.34000	4.11734	3,924,270	8.31	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,636.80000	1.63680	1,755,140	8.45	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put		3,525.84000	3.52584	3,352,140	8.45	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,463.63000	3.46363	3,238,240	8.61	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,248.85000	2.24885	2,384,910	8.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,512.78000	3.51278	3,285,240	8.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,269.52000	2.26952	2,406,490	8.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,488.14000	3.48814	3,261,510	8.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		2,290.30000	2.29030	2,428,510	8.61	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											12,607,978.50	150	53,54

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	05/05/2022			10.99465	65.81462	11.03135	65.60836		13.14	0.00	0	9,5
R214	On	04/08/2022			11.15955	66.68186	11.19468	66.48901		12.72	0.00	0	15,2
R214	On	03/11/2022			11.31123	64.35614	11.34866	64.15498		12.90	0.00	0	
R214	On	02/02/2023			11.44698	65.43703	11.48685	65.22684		12.48	0.00	0	
R214	On	04/05/2023			11.57151	63.29837	11.62292	63.03211		12.68	0.00	0	
Total R214 Future											0.00	0	24,80
R214	On	05/05/2022	11.73	Call			3,738.57000	3.73857	3,943,520	15.97	0.00	0	
R214	On	05/05/2022	11.73	Put			1.78000	0.00178	0,470	15.97	0.00	0	
R214	On	05/05/2022	11.74	Call			3,789.36000	3.78936	3,994,430	15.99	0.00	0	
R214	On	05/05/2022	11.74	Put			1.60000	0.00160	0,410	15.99	0.00	0	
R214	On	05/05/2022	11.75	Call			3,840.09000	3.84009	4,045,280	16.01	0.00	0	
R214	On	05/05/2022	11.75	Put			1.43000	0.00143	0,360	16.01	0.00	0	
R214	On	04/08/2022	10.99	Call			1,246.67000	1.24667	1,273,220	12.34	0.00	0	
R214	On	04/08/2022	10.99	Put			2,383.27000	2.38327	2,216,970	12.34	0.00	0	
R214	On	04/08/2022	10.97	Call			1,200.01000	1.20001	1,223,030	12.30	0.00	0	
R214	On	04/08/2022	10.97	Put			2,449.37000	2.44937	2,279,540	12.30	0.00	0	
R214	On	04/08/2022	10.98	Call			1,223.21000	1.22321	1,247,990	12.32	0.00	0	
R214	On	04/08/2022	10.98	Put			2,416.16000	2.41616	2,248,090	12.32	0.00	0	
R214	On	03/11/2022	11.35	Put			2,400.69000	2.40069	2,292,330	13.02	0.00	0	
R214	On	03/11/2022	11.36	Call			2,435.98000	2.43598	2,529,680	13.04	0.00	0	
R214	On	03/11/2022	11.36	Put			2,375.23000	2.37523	2,267,770	13.04	0.00	0	
R214	On	03/11/2022	11.34	Call			2,379.93000	2.37993	2,472,000	13.01	0.00	0	
R214	On	03/11/2022	11.34	Put			2,426.38000	2.42638	2,317,290	13.01	0.00	0	
R214	On	03/11/2022	11.35	Call			2,407.87000	2.40787	2,500,670	13.02	0.00	0	
R214	On	02/02/2023	11.08	Call			1,882.34000	1.88234	1,907,090	12.04	0.00	0	
R214	On	02/02/2023	11.08	Put			4,080.14000	4.08014	3,894,700	12.04	0.00	0	
R214	On	02/02/2023	11.09	Call			1,904.53000	1.90453	1,930,040	12.05	0.00	0	
R214	On	02/02/2023	11.09	Put			4,046.87000	4.04687	3,862,190	12.05	0.00	0	
R214	On	02/02/2023	11.07	Call			1,860.52000	1.86052	1,884,070	12.03	0.00	0	
R214	On	02/02/2023	11.07	Put			4,113.84000	4.11384	3,927,200	12.03	0.00	0	
R214	On	04/05/2023	11.36	Put			3,952.20000	3.95220	3,807,630	12.56	0.00	0	
R214	On	04/05/2023	11.37	Call			2,595.55000	2.59555	2,717,950	12.57	0.00	0	
R214	On	04/05/2023	11.37	Put			3,922.89000	3.92289	3,779,030	12.57	0.00	0	
R214	On	04/05/2023	11.38	Call			2,619.50000	2.61950	2,742,590	12.58	0.00	0	
R214	On	04/05/2023	11.38	Put			3,893.52000	3.89352	3,750,350	12.58	0.00	0	
R214	On	04/05/2023	11.36	Call			2,571.47000	2.57147	2,693,160	12.56	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	24,80
Total for Bond											2,896,563,009.27	38,773	1,808,17

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 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 I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 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 R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

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	05/05/2022	GOVI			813.01600	813.01600	811.11900	811.11900			0.00	0	
GOVI	On	04/08/2022	GOVI			823.62600	823.62600	821.90100	821.90100			0.00	0	1,1
GOVI	On	03/11/2022	GOVI			835.58600	835.58600	833.77000	833.77000			0.00	0	
GOVI	On	02/02/2023	GOVI			849.58000	849.58000	847.66200	847.66200			0.00	0	
GOVI	On	04/05/2023	GOVI			864.49400	864.49400	861.86500	861.86500			0.00	0	
Total GOVI Future												0.00	0	1,11
GOVI	On	05/05/2022	GOVI	788.23	Call			228,890.00000	22.88900	247,860,000		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			228,790.00000	22.87900	247,760,000		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			228,690.00000	22.86900	247,660,000		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			26,210.00000	2.62100	43,460,000		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			26,410.00000	2.64100	43,660,000		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			26,310.00000	2.63100	43,560,000		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			133,400.00000	13.34000	151,560,000		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			133,600.00000	13.36000	151,760,000		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			133,500.00000	13.35000	151,660,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put			31,680.00000	3.16800	12,500,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put			31,780.00000	3.17800	12,600,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			31,580.00000	3.15800	12,400,000		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			89,950.00000	8.99500	116,240,000		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			89,850.00000	8.98500	116,140,000		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			90,050.00000	9.00500	116,340,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	1,11
Total for GOVI												0.00	0	1,11

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	05/05/2022	Index Future			814.36700	814.36700	815.21800	815.21800			0.00	0	
AL37	On	04/08/2022	Index Future			824.99500	824.99500	826.05400	826.05400			0.00	0	
AL37	On	03/11/2022	Index Future			836.97400	836.97400	837.98300	837.98300			0.00	0	
AL37	On	02/02/2023	Index Future			850.99200	850.99200	851.94600	851.94600			0.00	0	
AL37	On	04/05/2023	Index Future			865.93000	865.93000	866.22000	866.22000			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/05/2022	Index Future			924.94600	924.94600	922.18400	922.18400			0.00	0	
AL7T	On	04/08/2022	Index Future			937.01700	937.01700	934.44200	934.44200			0.00	0	
AL7T	On	03/11/2022	Index Future			950.62300	950.62300	947.93700	947.93700			0.00	0	
AL7T	On	02/02/2023	Index Future			966.54400	966.54400	963.73100	963.73100			0.00	0	
AL7T	On	04/05/2023	Index Future			983.51100	983.51100	979.87800	979.87800			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/05/2022	Index Future			824.38000	824.38000	822.51800	822.51800			0.00	0	2
ALBI	On	04/08/2022	Index Future			835.13800	835.13800	833.45100	833.45100			0.00	0	12
ALBI	On	03/11/2022	Index Future			847.26500	847.26500	845.48700	845.48700			0.00	0	
ALBI	On	02/02/2023	Index Future			861.45400	861.45400	859.57400	859.57400			0.00	0	
ALBI	On	04/05/2023	Index Future			876.57700	876.57700	873.97600	873.97600			0.00	0	
Total ALBI Future												0.00	0	14
Total For ALBI												0.00	0	14
IGOV	On	05/05/2022	Index Future			316.99800	316.99800	317.08400	317.08400			0.00	0	
IGOV	On	04/08/2022	Index Future			321.21300	321.21300	321.37800	321.37800			0.00	0	48
IGOV	On	03/11/2022	Index Future			325.95500	325.95500	326.09700	326.09700			0.00	0	
IGOV	On	02/02/2023	Index Future			331.49100	331.49100	331.60600	331.60600			0.00	0	
IGOV	On	04/05/2023	Index Future			337.38400	337.38400	337.23700	337.23700			0.00	0	
Total IGOV Future												0.00	0	51
Total For IGOV												0.00	0	51
Total for Index												0.00	0	66
JIBAR f	On	18/05/2022	Jibar Future			4.54500	95.45500	4.54000	95.46000			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.93000	95.07000	4.89000	95.11000			0.00	0	
JIBAR f	On	20/07/2022	Jibar Future			5.03000	94.97000	4.98000	95.02000			0.00	0	
JIBAR f	On	17/08/2022	Jibar Future			5.37000	94.63000	5.29000	94.71000			0.00	0	
JIBAR f	On	21/09/2022	Jibar Future			5.50500	94.49500	5.40500	94.59500			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			5.81000	94.19000	5.71000	94.29000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			6.30500	93.69500	6.17000	93.83000			0.00	0	6
JIBAR f	On	15/03/2023	Jibar Future			6.69000	93.31000	6.48500	93.51500			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			7.06000	92.94000	6.81000	93.19000			0.00	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
JIBAR F On 20/09/2023 Jibar Future			7.36000	92.64000	7.05000	92.95000				0.00	0	
JIBAR F On 20/12/2023 Jibar Future			7.46500	92.53500	7.17500	92.82500				0.00	0	
JIBAR F On 20/03/2024 Jibar Future			7.67000	92.33000	7.39500	92.60500				0.00	0	
Total Jibar Future										0.00	0	21
Total For JIBAR FUTURE										0.00	0	21
Total for Jibar										0.00	0	21
Total for Derivatives :										2,896,563,009.27	38,773	1,810,17
ABCPI3 On 07/12/2023 Spot Bond			2.32800	324.19637	2.32800	324.11320				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.79956				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.86263				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.31609	9.65000	103.28935				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.48500	91.24826	11.48500	91.22027				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.11609				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.81155				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	99.82208				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.27349				0.00	220,000,000	220,000,000
Total ABFN16 SPOT										0.00	220,000,000	220,000,000
Total For ABFN16										0.00	220,000,000	220,000,000
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.53037				0.00	790,000,000	790,000,000

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 ABFN18 SPOT										0.00	790,000,000	790,000,000
Total For ABFN18										0.00	790,000,000	790,000,000
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.09664				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.68534				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	101.16315				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	101.68086				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.58624				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.42440				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.62263				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.50555				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.46662				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.22619				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.25529				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 07/02/2026 Spot Bond					0.00000	99.80232				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3` On 07/02/2029 Spot Bond					0.00000	101.14374				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3! On 16/09/2022 Spot Bond					0.00000	100.87093				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.93147				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.04344				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.38848				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.30157				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.30910				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4! On 14/10/2026 Spot Bond					0.00000	100.31452				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.63519				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4` On 24/08/2023 Spot Bond					0.00000	101.07174				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4! On 24/08/2025 Spot Bond					0.00000	100.98297				0.00	0	
Total ABFN48 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 ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.72003				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.27075				0.00	0	480,000,00
Total ABFN50 SPOT										0.00	0	480,000,00
Total For ABFN50										0.00	0	480,000,00
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.60797				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.40308				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	101.15096				0.00	4,060,000,000	2,030,000,00
Total ABFN53 SPOT										0.00	4,060,000,000	2,030,000,00
Total For ABFN53										0.00	4,060,000,000	2,030,000,00
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.18977				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	101.22218				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.10893				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.99345				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.24210				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.66388				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.70287				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.72186				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.80000	6.80000	6.80000	149.63297				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	36.38672	100.00000	36.29962				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.55000	2.55000	2.55000	158.90513				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.49000	3.49000	3.49000	210.51136				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	239.30425				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.06000	7.06000	7.06000	101.89624				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.27500	8.27500	8.27500	112.26341				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.50000	99.86457	5.50000	99.84954				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.59000	101.93755	5.59000	101.92203			8,944,000,000.00	1,600,000	400,000	
Total ABS15 SPOT									8,944,000,000.00	1,600,000	400,000	
Total For ABS15									8,944,000,000.00	1,600,000	400,000	
ABS16 On 11/11/2025 Spot Bond			7.96500	107.15840	7.96500	107.13528			0.00	0		
Total ABS16 SPOT									0.00	0		
Total For ABS16									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS17 On 11/11/2027 Spot Bond			8.68500	108.23322	8.68500	108.20780				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.03000	106.06969	6.03000	106.05257				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.05500	103.98629	8.05500	103.96398			28,900,534,500,000.00	3,587,900,000	1,793,950,000	
Total ABS7 SPOT									28,900,534,500,000.00	3,587,900,000	1,793,950,000	
Total For ABS7									28,900,534,500,000.00	3,587,900,000	1,793,950,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.61187	100.00000	12.58411				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.58300	327.83977	1.58300	327.76231				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.15000	11.15000	11.15000	102.99092				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.80898				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.78565				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.63153				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.78362				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.78362				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.80350				0.00	0	
Total ACL201 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 ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.80350				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	178.07990				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	181.23265				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.74626				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.65702				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.20659				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.43697				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.35965				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.59135				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.96192				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.32963				0.00	6,402,000,000	3,200,500,000
Total AGT01 SPOT										0.00	6,402,000,000	3,200,500,000
Total For AGT01										0.00	6,402,000,000	3,200,500,000
AGT02 On 28/11/2024 Spot Bond					0.00000	105.92135				0.00	2,000,000	500,000

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 AGT02 SPOT									0.00	2,000,000	500,000
Total For AGT02									0.00	2,000,000	500,000
AGT03 On 05/06/2025 Spot Bond					0.00000	104.01315			0.00	0	
Total AGT03 SPOT									0.00	0	
Total For AGT03									0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.55838			0.00	0	
Total AGT04 SPOT									0.00	0	
Total For AGT04									0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.24064			0.00	0	300,000.00
Total AH2A11 SPOT									0.00	0	300,000.00
Total For AH2A11									0.00	0	300,000.00
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.24860			0.00	0	
Total AH2A21 SPOT									0.00	0	
Total For AH2A21									0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.57500	99.33423	8.57500	99.31120			0.00	0	
Total AH2A31 SPOT									0.00	0	
Total For AH2A31									0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.26074			0.00	0	
Total AH2B11 SPOT									0.00	0	
Total For AH2B11									0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.30116			0.00	0	
Total AH2C11 SPOT									0.00	0	
Total For AH2C11									0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.35156			0.00	0	
Total AHF2D1 SPOT									0.00	0	
Total For AHF2D1									0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.21934			0.00	0	
Total AHF2O2 SPOT									0.00	0	
Total For AHF2O2									0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.15796			0.00	0	
Total AHF5A2 SPOT									0.00	0	
Total For AHF5A2									0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.75000	105.77639	6.75000	105.75700		5,940,000,000,000.00	880,000,000	440,000.00	
Total AHF5A3 SPOT								5,940,000,000,000.00	880,000,000	440,000.00	
Total For AHF5A3								5,940,000,000,000.00	880,000,000	440,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.08910				0.00	0	300,000,00
Total AHF5A4 SPOT										0.00	0	300,000,00
Total For AHF5A4										0.00	0	300,000,00
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.21697				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.29564				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	102.32731				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	101.18295				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.57764				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	101.21688				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	101.29553				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	101.84566				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.28246				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.36912				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.25621				0.00	0	
Total AHF7B1 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 AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.22672				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.33486				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.29750				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.48691				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.90455				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02: On 30/04/2023 Spot Bond			7.75000	103.82061	7.75000	103.79905				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04: On 29/05/2024 Spot Bond			8.24200	105.88078	8.24200	105.85715		4,243,723,380,000.00		514,890,000	262,445,000	
Total AIR04 SPOT								4,243,723,380,000.00		514,890,000	262,445,000	
Total For AIR04								4,243,723,380,000.00		514,890,000	262,445,000	
AIR05: On 29/05/2030 Spot Bond			12.33500	92.59816	12.33500	92.56754		1,130,591,562,000.00		91,657,200	45,414,300	
Total AIR05 SPOT								1,130,591,562,000.00		91,657,200	45,414,300	
Total For AIR05								1,130,591,562,000.00		91,657,200	45,414,300	
AIRL01: On 30/04/2028 Spot Bond			5.52000	188.92208	5.52000	188.85751		2,760,000,000,000.00		500,000,000	500,000,000	
Total AIRL01 SPOT								2,760,000,000,000.00		500,000,000	500,000,000	
Total For AIRL01								2,760,000,000,000.00		500,000,000	500,000,000	
APF06: On 24/08/2022 Spot Bond					0.00000	101.24917				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07: On 25/06/2023 Spot Bond					0.00000	100.70640				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09: On 24/07/2023 Spot Bond					0.00000	100.15800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.91305				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.90740				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.34081				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	99.89974				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.68000	254.62198	4.68000	254.54046				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.18000	221.49430	5.18000	221.42041				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.36000	200.95315	4.36000	200.89065				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.86428				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.63400				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.70000	117.99069	4.70000	117.95277				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.68667				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN20: On 20/06/2022 Spot Bond					0.00000	100.69626				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.76183				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	105.28860				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	101.06670				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.86195				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.68939				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	101.30507				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	101.24207				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	101.21304				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.90174				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	100.69764				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	100.73924				0.00	0	
Total ASN300 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 ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	101.47302				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			4.20000	4.20000	4.20000	110.78599				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			4.82600	4.82600	4.82600	103.48271				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.87472				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.98899				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	99.91510				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.12419				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			4.81000	116.39027	4.81000	116.35254				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.75088				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.68660				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.72947				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.72167				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.72167				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	101.09925				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	101.06784				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.89771				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.73331				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 06/11/2023 Spot Bond					0.00000	100.22029				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2023 Spot Bond					0.00000	100.83764				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2023 Spot Bond					0.00000	100.83764				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	101.25536				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.71462				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	101.12004				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN39(On 17/12/2025 Spot Bond					0.00000	100.79318				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40(On 20/12/2024 Spot Bond					0.00000	100.70994				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41(On 20/12/2024 Spot Bond					0.00000	100.82673				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41(On 05/12/2022 Spot Bond					0.00000	100.93778				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	103.77047				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44(On 22/06/2023 Spot Bond					0.00000	100.66821				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	100.68793				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	100.88477				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	101.40635				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	104.30239				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.23669				0.00	0	
Total ASN460 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 ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.23872				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	102.38669				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	101.89318				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.07206				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.08382				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	101.50210				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.99641				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	110.49200				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	101.84622				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	101.44464				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.75750				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.75750				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.03429				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.97000	99.78887	9.97000	99.76220			19,940,000,000.00	2,000,000	500,000	
Total ASN508 SPOT									19,940,000,000.00	2,000,000	500,000	
Total For ASN508									19,940,000,000.00	2,000,000	500,000	
ASN50: On 21/12/2026 Spot Bond			9.15000	99.42132	9.15000	99.39688			0.00	0		
Total ASN509 SPOT									0.00	0		
Total For ASN509									0.00	0		
ASN51: On 21/12/2026 Spot Bond			9.70000	98.17765	9.70000	98.15211			0.00	0		
Total ASN510 SPOT									0.00	0		
Total For ASN510									0.00	0		
ASN51: On 21/12/2026 Spot Bond			9.70000	98.17765	9.70000	98.15211			0.00	0		
Total ASN511 SPOT									0.00	0		
Total For ASN511									0.00	0		
ASN52: On 31/07/2022 Spot Bond			9.10000	102.33041	9.10000	102.30545			0.00	0		
Total ASN522 SPOT									0.00	0		
Total For ASN522									0.00	0		
ASN52: On 31/07/2024 Spot Bond			11.05000	102.83224	11.05000	102.80169			0.00	0		
Total ASN525 SPOT									0.00	0		
Total For ASN525									0.00	0		
ASN53: On 31/07/2024 Spot Bond			11.00000	102.81959	11.00000	102.78918			0.00	0		
Total ASN530 SPOT									0.00	0		
Total For ASN530									0.00	0		
ASN53: On 31/01/2024 Spot Bond			10.50000	102.69298	10.50000	102.66395			0.00	0		
Total ASN532 SPOT									0.00	0		
Total For ASN532									0.00	0		
ASN53: On 31/01/2024 Spot Bond			10.50000	102.69298	10.50000	102.66395			0.00	0		
Total ASN538 SPOT									0.00	0		
Total For ASN538									0.00	0		
ASN54: On 02/04/2026 Spot Bond					0.00000	100.56883			0.00	0		
Total ASN540 SPOT									0.00	0		
Total For ASN540									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54: On 31/01/2030 Spot Bond					0.00000	100.01623				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.48110				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	102.71831	10.60000	102.68901				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	100.06635	10.47000	102.65644				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	102.70565	10.55000	102.67648				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.89855				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.16323				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.04139				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.56312				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.68664				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	101.02894				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	99.77335				0.00	0	
Total ASN583 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 ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	101.93406				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.22000	102.36821	9.22000	102.34272				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.37447				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.26024				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.18431				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.15506				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.33660				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	98.60999				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.01955				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.78358				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	99.95947				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.76203				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.51816				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	99.85051				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.72350				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.39847				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.53873				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.81512				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.89181				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.12747				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	99.99950				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.97321				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.44147				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN65: On 31/03/2032 Spot Bond					0.00000	100.70136				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.13700				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.32317				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.55175				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.65710				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.85567				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.89064				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.29233				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.28284				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.68597				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.07988				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.01883				0.00	0	
Total ASN693 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 ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.43905				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.01933				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.77402				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.77985				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.69829				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	99.91275				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.80134				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.42132				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.71055				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.14935				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.49053				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.54180				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.91079				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.25557				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.04847				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.01820				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.27577				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.70798				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.74484				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.75651				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	101.76831				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.01697				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75: On 31/05/2022 Spot Bond					0.00000	101.00894				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN76: On 21/12/2026 Spot Bond					0.00000	100.95437				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.90247				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.40384	9.40384	9.40384	107.88261				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.14947				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	101.93158				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN79: On 06/06/2022 Spot Bond					0.00000	100.88618				0.00	0	
Total ASN797 SPOT										0.00	0	
Total For ASN797										0.00	0	
ASN80: On 08/06/2022 Spot Bond					0.00000	100.75740				0.00	0	
Total ASN802 SPOT										0.00	0	
Total For ASN802										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.01930				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.01687				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.01692				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	100.96043				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.77335				0.00	0	
Total ASN808 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 ASN808										0.00	0	
ASN81: On 01/07/2022 Spot Bond					0.00000	100.48524				0.00	0	
Total ASN817 SPOT										0.00	0	
Total For ASN817										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.56495				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN81: On 01/07/2022 Spot Bond					0.00000	100.49925				0.00	0	
Total ASN819 SPOT										0.00	0	
Total For ASN819										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.49636				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.41326				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.44215				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	100.03679				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.43862				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.52449				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.52310				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.41020				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.35350				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.35350				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.27256				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.23753				0.00	0	1,960,000,00
Total ASN837 SPOT										0.00	0	1,960,000,00
Total For ASN837										0.00	0	1,960,000,00
ASN83: On 21/04/2027 Spot Bond					0.00000	100.21993				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.21817				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.21817				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.21357				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	100.31762				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.11701				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.11808				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.12128				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ASN84 On 29/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	10,000,000,00
Total ASN848 SPOT									0.00	0	10,000,000,00
Total For ASN848									0.00	0	10,000,000,00
ASN84 On 29/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	5,000,000,00
Total ASN849 SPOT									0.00	0	5,000,000,00
Total For ASN849									0.00	0	5,000,000,00
BAW22 On 07/12/2022 Spot Bond					0.00000	101.73284			0.00	0	430,000,00
Total BAW22 SPOT									0.00	0	430,000,00
Total For BAW22									0.00	0	430,000,00
BAW28 On 06/06/2022 Spot Bond					0.00000	101.01664			0.00	0	
Total BAW28 SPOT									0.00	0	
Total For BAW28									0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.16106			0.00	0	
Total BAW29 SPOT									0.00	0	
Total For BAW29									0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.54379			0.00	0	
Total BAW31 SPOT									0.00	0	
Total For BAW31									0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.86000	99.40630	6.86000	99.38799		4,103,534,008,000.00	598,182,800		149,545,70
Total BAW33 SPOT								4,103,534,008,000.00	598,182,800		149,545,70
Total For BAW33								4,103,534,008,000.00	598,182,800		149,545,70
BAW34 On 09/10/2023 Spot Bond					0.00000	101.36538			0.00	0	
Total BAW34 SPOT									0.00	0	
Total For BAW34									0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.70198			0.00	0	
Total BAW36 SPOT									0.00	0	
Total For BAW36									0.00	0	
BAYA6 On 30/09/2022 Spot Bond					0.00000	100.82300			0.00	0	
Total BAYA64 SPOT									0.00	0	
Total For BAYA64									0.00	0	
BAYA6 On 31/03/2023 Spot Bond			8.95000	8.95000	8.95000	102.94881		2,980,350,000,000.00	333,000,000		166,500,00
Total BAYA67 SPOT								2,980,350,000,000.00	333,000,000		166,500,00
Total For BAYA67								2,980,350,000,000.00	333,000,000		166,500,00
BAYA7 On 31/03/2026 Spot Bond			11.76000	11.76000	11.76000	102.39146			0.00	0	
Total BAYA72 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 BAYA72										0.00	0	
BAYA72 On 01/07/2024 Spot Bond					0.00000	99.77959				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	100.61259				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.61325				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.55851				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.97497				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.49281				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.48706				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.86907				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.11942				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.99842				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.82214				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.86809				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.88330				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.03961				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.63780				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.34282				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.01775				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.80018				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.82272				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.79977				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/09/2023 Spot Bond					0.00000	100.98270				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.29228				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.00593				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.98351				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.19715				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.02951				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	100.98306				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.70500	8.70500	8.70500	97.67333				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.98082				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.33405				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.99863				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.33260				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.99603				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.89103				0.00	0	
Total BDX36 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.60830				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	93.80768				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	81.75112				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.74000	103.25560	7.74000	103.23426				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.31638				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.49727				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.56233				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.48547				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.32284				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	102.79399				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.81004				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.56419				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.49000	104.19386	6.49000	108.96617				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.78446				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.07102				0.00	0	300,000,00
Total BID13 SPOT										0.00	0	300,000,00
Total For BID13										0.00	0	300,000,00
BID14 On 28/10/2022 Spot Bond					0.00000	100.26652				0.00	0	300,000,00
Total BID14 SPOT										0.00	0	300,000,00
Total For BID14										0.00	0	300,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.13446				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.09229				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.42612				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.40200				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	91.01400				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	62.90700				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	48.03500				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP1: On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP1: On 10/05/2022 Spot Bond					0.00000	101.18633				0.00	0	
Total BNPP16 SPOT										0.00	0	
Total For BNPP16										0.00	0	
BNPP1: On 23/05/2022 Spot Bond					0.00000	100.94932				0.00	0	
Total BNPP17 SPOT										0.00	0	
Total For BNPP17										0.00	0	
BNPP1: On 03/06/2022 Spot Bond					0.00000	100.86919				0.00	0	
Total BNPP18 SPOT										0.00	0	
Total For BNPP18										0.00	0	
BNPP1: On 05/07/2022 Spot Bond					0.00000	100.42705				0.00	0	
Total BNPP19 SPOT										0.00	0	
Total For BNPP19										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.53094				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	101.23586				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.87083				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.33586				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.81914				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.15862				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.56221				0.00	0	
Total BPPF27 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 BPPF27									0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.01490			0.00	0	
Total BPPF29 SPOT									0.00	0	
Total For BPPF29									0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.01542			0.00	0	
Total BPPF30 SPOT									0.00	0	
Total For BPPF30									0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	101.04932			0.00	0	1,400,000,00
Total BPPF31 SPOT									0.00	0	1,400,000,00
Total For BPPF31									0.00	0	1,400,000,00
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.26314			0.00	0	
Total BPPF32 SPOT									0.00	0	
Total For BPPF32									0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.01371			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	100.62791			0.00	0	
Total BWZJ24 SPOT									0.00	0	
Total For BWZJ24									0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	99.88257			0.00	0	
Total BWZJ25 SPOT									0.00	0	
Total For BWZJ25									0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	99.39225			0.00	0	
Total CBL29 SPOT									0.00	0	
Total For CBL29									0.00	0	
CBL30: On 02/11/2024 Spot Bond					0.00000	100.03700			0.00	400,000,000	200,000,00
Total CBL30 SPOT									0.00	400,000,000	200,000,00
Total For CBL30									0.00	400,000,000	200,000,00
CCT01: On 23/06/2023 Spot Bond			8.20000	109.21233	8.20000	109.18822			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02: On 12/06/2024 Spot Bond			8.45000	110.56207	8.45000	110.53693		3,971,625,060,000.00		470,014,800	117,503,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total CCT02 SPOT									3,971,625,060,000.00	470,014,800	117,503,700
Total For CCT02									3,971,625,060,000.00	470,014,800	117,503,700
CCT03 On 15/03/2025 Spot Bond			9.05000	106.73849	9.05000	106.71283			74,526,695,700,000.00	8,234,994,000	2,058,748,500
Total CCT03 SPOT									74,526,695,700,000.00	8,234,994,000	2,058,748,500
Total For CCT03									74,526,695,700,000.00	8,234,994,000	2,058,748,500
CCT04 On 17/07/2027 Spot Bond			10.47000	10.47000	10.47000	102.26399			53,641,834,668,000.00	5,123,384,400	2,561,692,200
Total CCT04 SPOT									53,641,834,668,000.00	5,123,384,400	2,561,692,200
Total For CCT04									53,641,834,668,000.00	5,123,384,400	2,561,692,200
CGR42 On 03/08/2023 Spot Bond					0.00000	100.02319			0.00	0	0
Total CGR42 SPOT									0.00	0	0
Total For CGR42									0.00	0	0
CGR46 On 28/02/2023 Spot Bond					0.00000	101.44485			0.00	0	0
Total CGR46 SPOT									0.00	0	0
Total For CGR46									0.00	0	0
CGR47 On 28/02/2025 Spot Bond					0.00000	101.54201			0.00	0	0
Total CGR47 SPOT									0.00	0	0
Total For CGR47									0.00	0	0
CGR50 On 23/10/2023 Spot Bond					0.00000	100.21082			0.00	0	0
Total CGR50 SPOT									0.00	0	0
Total For CGR50									0.00	0	0
CGR51 On 23/10/2024 Spot Bond					0.00000	100.22273			0.00	0	0
Total CGR51 SPOT									0.00	0	0
Total For CGR51									0.00	0	0
CLN315 On 20/03/2023 Spot Bond			4.77000	105.73262	4.77000	102.97200			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	101.51600			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	100.72355			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN362 On 20/03/2024 Spot Bond			7.55000	106.45546	7.55000	106.43402			8,895,585,160,000.00	1,178,223,200	294,555,800
Total CLN362 SPOT									8,895,585,160,000.00	1,178,223,200	294,555,800
Total For CLN362									8,895,585,160,000.00	1,178,223,200	294,555,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	108.84452	8.70700	109.17400				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	99.95567				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.14786				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.59129				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	100.58120	10.98000	100.55198				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 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	
CLN384 On 20/09/2024 Spot Bond			6.50000	113.48818	6.50000	108.29200				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 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	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.73922				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	99.79173				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	99.79334				0.00	0	
Total CLN399 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 CLN399										0.00	0	
CLN45: On 31/01/2025 Spot Bond			5.25000	148.11691	5.25000	148.06711				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45: On 31/01/2025 Spot Bond			5.69000	146.43751	5.69000	146.38655				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN47: On 19/11/2022 Spot Bond					0.00000	101.43107				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN48: On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48: On 28/07/2022 Spot Bond			6.75000	102.97535	6.75000	102.95661				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49: On 20/06/2022 Spot Bond					0.00000	100.85494				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49: On 29/08/2022 Spot Bond					0.00000	101.31468				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49: On 04/09/2024 Spot Bond			7.15000	107.84694	7.15000	107.82635			14,500,200,000,000.00	2,028,000,000	1,014,000,000	
Total CLN496 SPOT									14,500,200,000,000.00	2,028,000,000	1,014,000,000	
Total For CLN496									14,500,200,000,000.00	2,028,000,000	1,014,000,000	
CLN49: On 04/09/2024 Spot Bond					0.00000	102.83009				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50: On 11/10/2022 Spot Bond					0.00000	100.42418				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	100.44583				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	99.98927				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.39260				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.95919				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.59896				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	97.79564				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	101.30343	9.96000	101.27676				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	100.11766	10.01000	100.09150				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.25591				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	103.27883	9.60000	103.25207				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.86922				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	101.07849				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	101.35551	9.20000	101.33077				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN525 On 24/04/2023 Spot Bond					0.00000	100.60089				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.37485				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.22465				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.36518				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.86922				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.79772				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.27308				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.93000	104.15803	9.93000	104.13015				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.56020				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.15462				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.30758				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	148.52700				0.00	0	
Total CLN541 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN541										0.00	0	
CLN54: On 30/05/2022 Spot Bond					0.00000	101.11712				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	101.88904				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54: On 21/08/2026 Spot Bond			9.40000	104.14456	9.40000	104.11814				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54: On 29/03/2025 Spot Bond			9.45000	102.53489	9.45000	102.50918				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54: On 12/11/2025 Spot Bond			9.54000	101.62552	9.54000	101.59936				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	311.54775				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	101.39243				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55: On 12/11/2023 Spot Bond					0.00000	99.86686				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55: On 24/11/2024 Spot Bond					0.00000	101.19947				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55: On 17/01/2024 Spot Bond					0.00000	100.33793				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	123.16400				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	99.87878				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	99.65458	10.19000	99.69429				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.40000	102.04152	9.40000	102.01563			5,602,400,000,000.00	596,000,000	298,000,000	
Total CLN563 SPOT									5,602,400,000,000.00	596,000,000	298,000,000	
Total For CLN563									5,602,400,000,000.00	596,000,000	298,000,000	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.24316				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.27943				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.15670				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.05143				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	99.88542				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			9.63000	100.83588	9.63000	100.80969				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	99.86038				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN574 On 11/02/2024 Spot Bond					0.00000	99.88485				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.85796				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.86764				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.26274				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.55093				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	99.89963				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	101.05506				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.98543				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	102.81419				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	101.08183				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	103.60164				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.95242				0.00	0	
Total CLN587 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.79931				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.80194				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.41400				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.74456				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.67000	150.83405	3.67000	121.55052				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.38758				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.62280				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.18065				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	104.06379				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.52246				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.87452				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.80194				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.80194				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 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	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.10249				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	99.98463				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2022 Spot Bond					0.00000	101.25826				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	102.09243				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.27110				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	101.19019				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.32000	100.12452	9.32000	100.09961				0.00	0	
Total CLN609 SPOT										0.00	0	
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	100.19941				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN611 On 14/04/2026 Spot Bond					0.00000	102.38932				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.97669				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	101.15148				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.38537				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.56782				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 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	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.96793				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.08298				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.12022				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.02647				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.12109				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	95.73800				0.00	0	
Total CLN623 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 CLN623										0.00	0	
CLN62 On 25/01/2023 Spot Bond					0.00000	100.15704				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			6.71000	104.05970	6.71000	104.04074				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	101.38806				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	90.20433				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			12.38500	62.65328	12.38500	82.84182				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2022 Spot Bond					0.00000	101.16804				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			10.10000	100.29389	10.10000	100.26660				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.38216				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond					0.00000	101.17860				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	100.50463				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2024 Spot Bond					0.00000	102.07462				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	104.27698				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.15782				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.37626				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	101.69410				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.49423				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.24193				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.16372				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.78784				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.31875				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.78912				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.51747				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.08099				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65(On 19/08/2025 Spot Bond					0.00000	101.37626				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	101.12045				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.37626				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	100.88515				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.87691				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.30410				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	100.03000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 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	
CLN66 On 20/12/2024 Spot Bond					0.00000	115.99200				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	141.29600				0.00	0	
Total CLN664 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 CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.32700				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.61596				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.63575				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	102.87483				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.42646				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.15119				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.51389				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.23398	152.08453	4.23398	123.55689				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.23398	152.08453	4.23398	123.55769				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.54338				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.62199				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.73868				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68(On 28/02/2023 Spot Bond					0.00000	101.30382				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	104.44907				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.90558				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.70843				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.72713				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	101.57527				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.85537				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.85515				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.75619				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.61838				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.75635				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN69: On 17/05/2025 Spot Bond					0.00000	101.69830				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	85.94308				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	84.41514				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69: On 21/12/2026 Spot Bond					0.00000	104.93691				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70: On 28/02/2023 Spot Bond					0.00000	100.98726				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70: On 11/11/2022 Spot Bond					0.00000	101.22768				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	85.14617				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70: On 12/02/2025 Spot Bond					0.00000	101.73631				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	86.51150				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70: On 19/08/2025 Spot Bond					0.00000	101.66130				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN70: On 11/09/2026 Spot Bond					0.00000	100.89103				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN70: On 26/08/2025 Spot Bond					0.00000	100.73970				0.00	0	
Total CLN709 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 CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.91300				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.15747				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.77610				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	101.16087				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.74437				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.74437				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.74437				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.94602				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.81019				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	80.93744				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	81.26165				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.94702				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.97598				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.68717				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.68717				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.68717				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.69884				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.69884				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.69884				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.49056				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.53581				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.17887				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN734 On 11/09/2026 Spot Bond					0.00000	100.82489				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	95.22864				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.81524				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.85020				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	109.96300				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	93.88734				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.35660				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.73720				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.98133				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	98.71600				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.28543				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.33294				0.00	0	
Total CLN746 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 CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	100.75629				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.01902				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	100.88369				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.53499				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	101.88231				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.88500				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.20789				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.17348				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.33140				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.37673				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.16712				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	93.58131				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.88231				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.78537				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	102.32645				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN77(On 31/07/2024 Spot Bond					0.00000	98.05763				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77(On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	81.93750				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77(On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	87.84916				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77(On 28/08/2028 Spot Bond					0.00000	101.21982				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77(On 31/07/2028 Spot Bond					0.00000	100.01987				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77(On 15/09/2028 Spot Bond			6.57500	6.57500	6.57500	118.10168				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77(On 31/05/2026 Spot Bond					0.00000	101.18728				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN77(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	
CLN77(On 31/08/2026 Spot Bond					0.00000	101.43511				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77(On 31/01/2027 Spot Bond					0.00000	100.01647				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	100.01660				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78(On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	102.14374				0.00	0	
Total CLN781 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 CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.01911				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.01726				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.01755				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.68493				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.66274				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.68493				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	102.74583				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	102.60951				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.01925				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 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	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.01925				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	100.01208				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	100.01925				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.01925				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.68499				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.01925				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.01937				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.01911				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.01911				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.22521				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	88.97624				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.01668				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN805 On 20/04/2023 Spot Bond					0.00000	98.38891				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.01937				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.08709				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.01753				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	100.78650				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.70500	97.69606	8.70500	97.67333				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.79303				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.25431				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 01/10/2022 Spot Bond					0.00000	100.78524				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	100.67266				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN814 On 04/10/2022 Spot Bond					0.00000	100.67266				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	100.01925				0.00	0	
Total CLN815 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 CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.01946				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.01937				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.01650				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.15385				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.09000	109.24032	8.09000	109.21652				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.67000	106.75683	10.67000	106.72634			318,383,683,552,000.00	29,839,145,600	7,765,936,400	
Total COJ08 SPOT									18,383,683,552,000.00	29,839,145,600	7,765,936,400	
Total For COJ08									18,383,683,552,000.00	29,839,145,600	7,765,936,400	
COJG0 On 09/06/2024 Spot Bond			9.15000	106.01835	9.15000	105.99230			8,591,860,980,000.00	939,001,200	375,650,300	
Total COJG01 SPOT									8,591,860,980,000.00	939,001,200	375,650,300	
Total For COJG01									8,591,860,980,000.00	939,001,200	375,650,300	
COT01 On 03/04/2023 Spot Bond			7.58500	102.10488	7.58500	102.08412			961,896,326,000.00	126,815,600	31,703,900	
Total COT01 SPOT									961,896,326,000.00	126,815,600	31,703,900	
Total For COT01									961,896,326,000.00	126,815,600	31,703,900	
COT02 On 03/04/2028 Spot Bond			12.46000	91.60761	12.46000	91.57735			0.00	0	0	
Total COT02 SPOT									0.00	0	0	
Total For COT02									0.00	0	0	
COT03 On 05/06/2028 Spot Bond			11.05000	96.99524	11.05000	96.96658			0.00	0	0	
Total COT03 SPOT									0.00	0	0	
Total For COT03									0.00	0	0	
CPV01 On 30/06/2029 Spot Bond			9.95000	9.95000	9.95000	107.05691			0.00	0	0	
Total CPV01 SPOT									0.00	0	0	
Total For CPV01									0.00	0	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.18669			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.09566				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.14019				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.67851				0.00	0	500,000,00
Total DSY02 SPOT										0.00	0	500,000,00
Total For DSY02										0.00	0	500,000,00
DSY03 On 21/11/2024 Spot Bond			9.80000	9.80000	9.80000	106.18453				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.78863				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.54677				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.01000	104.15966	7.01000	104.13984				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	58.09690	100.00000	57.96690				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	58.09690	100.00000	57.96690				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.53000	105.56770	7.53000	105.54615		10,403,122,704,000.00		1,381,556,800	594,739,200	
Total DV24 SPOT								10,403,122,704,000.00		1,381,556,800	594,739,200	
Total For DV24								10,403,122,704,000.00		1,381,556,800	594,739,200	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.00648	9.69000	101.97983				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.00648	9.69000	101.97983				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.00000	100.19563	10.00000	100.16862				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.44000	91.56227	12.44000	91.53175				34,444,976,672,000.00	2,768,888,800	692,222,200
Total DV29 SPOT										14,444,976,672,000.00	2,768,888,800	692,222,200
Total For DV29										14,444,976,672,000.00	2,768,888,800	692,222,200
DV29/R On 18/02/2029 Spot Bond			10.10000	102.09018	10.10000	102.06240				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.09018	10.10000	102.06240				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	101.10730				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.20853				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.77792				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.33603				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	97.00593				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.13958				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	100.89156				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	99.60308				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.37980				0.00	0	
Total DVFB26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.01459				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.87123				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.01526				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.73521				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.24555				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.93933				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.97319				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.06000	106.34130	7.06000	106.32125				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.94000	115.21544	4.94000	115.17794				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.70000	104.56802	4.70000	104.53444				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	140.73153	2.25000	140.69568				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.77000	152.58018	3.77000	152.53523				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.64200	141.90626	3.64200	141.86471				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.68500	137.16675	3.68500	137.12645				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.63000	119.08402	4.63000	119.04607				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.67000	106.67431	4.67000	106.64012				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	140.73153	2.25000	140.69568				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	163.03983				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	160.41294				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	124.36694				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	123.43258				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ELN009 On 28/07/2025 Spot Bond					0.00000	120.94163			0.00	0	
Total ELN009 SPOT									0.00	0	
Total For ELN009									0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	112.39655			0.00	0	
Total ELN010 SPOT									0.00	0	
Total For ELN010									0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	108.50096			0.00	0	
Total ELN013 SPOT									0.00	0	
Total For ELN013									0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	110.27611			0.00	0	
Total ELN014 SPOT									0.00	0	
Total For ELN014									0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	91.23439			0.00	0	
Total ELN015 SPOT									0.00	0	
Total For ELN015									0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	94.04116			0.00	0	
Total ELN016 SPOT									0.00	0	
Total For ELN016									0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	98.22955			0.00	0	
Total ELN017 SPOT									0.00	0	
Total For ELN017									0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.11000	99.92053	10.11000	99.89376			0.00	0	
Total EMM03 SPOT									0.00	0	
Total For EMM03									0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.15500	12.15500	12.15500	97.21680			0.00	0	
Total EMM04 SPOT									0.00	0	
Total For EMM04									0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.20500	12.20500	12.20500	96.20453			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			10.20000	10.20000	10.20000	103.75287		1,308,382,560,000.00	128,272,800	59,631,40	
Total EMM06 SPOT								1,308,382,560,000.00	128,272,800	59,631,40	
Total For EMM06								1,308,382,560,000.00	128,272,800	59,631,40	
EMM07 On 10/07/2027 Spot Bond			10.20000	10.20000	10.20000	103.94062		0.00	0	0	
Total EMM07 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.14500	12.14500	12.14500	75.07075				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.50000	11.50000	11.50000	101.47894				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.14500	12.14500	12.14500	95.86798				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.03854				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.91346				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.84112				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.82059				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	99.92193				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.08093				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.11722				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.96866				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.83666				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	99.90934				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	100.77428				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT007 On 03/06/2022 Spot Bond					0.00000	100.97053				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT007 On 03/06/2024 Spot Bond					0.00000	100.99583				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT007 On 16/04/2025 Spot Bond					0.00000	100.24685				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT007 On 10/09/2023 Spot Bond					0.00000	101.76503				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT007 On 30/10/2023 Spot Bond					0.00000	100.01638				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.69135				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.43084				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT007 On 11/11/2022 Spot Bond					0.00000	99.93441				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT007 On 12/11/2024 Spot Bond					0.00000	100.29011				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERS3B On 17/05/2022 Spot Bond					0.00000	101.23154				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	101.17954				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	101.31465				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	101.18993				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.61123				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	101.19569				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.13799				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.29382				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.36000	105.27865	6.36000	105.26044			2,423,546,688,000.00	381,060,800	1,395,265,200	
Total ES23 SPOT									2,423,546,688,000.00	381,060,800	1,395,265,200	
Total For ES23									2,423,546,688,000.00	381,060,800	1,395,265,200	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.73225	10.00000	102.70456			0.00	0		
Total ES23/R2023 SPOT									0.00	0		
Total For ES23/R2023									0.00	0		
ES26 On 02/04/2026 Spot Bond			9.20000	96.34410	9.20000	96.32042			147,012,093,680,000.00	15,979,575,400	9,874,469,900	
Total ES26 SPOT									147,012,093,680,000.00	15,979,575,400	9,874,469,900	
Total For ES26									147,012,093,680,000.00	15,979,575,400	9,874,469,900	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.69667	7.85000	100.67548			0.00	0		
Total ES26/R186 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 ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.65500	75.21090	11.69500	74.98590			428,876,916,111,000.00	36,797,676,200	11,514,368,00
Total ES33 SPOT									28,876,916,111,000.00	36,797,676,200	11,514,368,00
Total For ES33									28,876,916,111,000.00	36,797,676,200	11,514,368,00
ES33/R On 15/09/2033 Spot Bond			7.50000	101.02562	7.50000	101.00540			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.05500	73.58260	12.09000	73.35579			456,087,218,465,000.00	37,833,863,000	10,644,144,10
Total ES42 SPOT									16,087,218,465,000.00	37,833,863,000	10,644,144,10
Total For ES42									16,087,218,465,000.00	37,833,863,000	10,644,144,10
ES42/R On 25/04/2042 Spot Bond			8.50000	100.22770	8.50000	100.20491			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	100.89033			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.74769			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.92680			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.15938			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.45825			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.29432			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.08050			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.89510			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	99.98324				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.98213				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.15663				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.23430				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.25373				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.86631				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.83605				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.89304				0.00	1,200,000	300,000
Total FRB24 SPOT										0.00	1,200,000	300,000
Total For FRB24										0.00	1,200,000	300,000
FRB25 On 19/09/2024 Spot Bond					0.00000	105.18437				0.00	1,600,000	500,400,000
Total FRB25 SPOT										0.00	1,600,000	500,400,000
Total For FRB25										0.00	1,600,000	500,400,000
FRB26 On 03/06/2024 Spot Bond					0.00000	101.63589				0.00	0	1,000,000,000
Total FRB26 SPOT										0.00	0	1,000,000,000
Total For FRB26										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRB27 On 03/06/2026 Spot Bond			8.78000	109.01719	8.78000	108.99146			14,913,708,000,000.00	1,698,600,000	849,300,000
Total FRB27 SPOT									14,913,708,000,000.00	1,698,600,000	849,300,000
Total For FRB27									14,913,708,000,000.00	1,698,600,000	849,300,000
FRB28 On 02/12/2025 Spot Bond					0.00000	104.46988			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.86586			0.00	0	
Total FRB29 SPOT									0.00	0	
Total For FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.70000	98.55779	8.70000	98.53486			17,400,000,000.00	2,000,000	500,000
Total FRB30 SPOT									17,400,000,000.00	2,000,000	500,000
Total For FRB30									17,400,000,000.00	2,000,000	500,000
FRB31 On 24/11/2026 Spot Bond					0.00000	101.15251			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.07400	325.43231	2.07400	325.35104			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.55500	2.55500	2.55500	158.88419			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.56000	209.77885	3.56000	209.71813			0.00	0	
Total FRBI28 SPOT									0.00	0	
Total For FRBI28									0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.14500	4.14500	4.14500	111.17223			0.00	0	
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	232.90686			0.00	0	
Total FRBI33 SPOT									0.00	0	
Total For FRBI33									0.00	0	
FRBI46 On 31/03/2046 Spot Bond			4.93000	100.30623	4.93000	100.27353			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.93000	102.23130	4.93000	102.19783			0.00	0	
Total FRBI50 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRB150										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			7.81000	7.81000	7.81000	82.83153				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			7.88000	7.88000	7.88000	81.96402				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			3.85000	3.85000	3.85000	153.57148				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.72537				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	100.96849				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.08377				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	102.46066				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.16772				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.81518				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	116.71516				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	101.79942				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.74360				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	114.64141				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.71821				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	100.97803				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	101.33267				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.35427				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.03498				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.19189				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	103.37823				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 31/05/2024 Spot Bond					0.00000	101.31139				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.71823				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	101.00257				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.45300				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.70414				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.80105				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.87347				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	100.83532				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.90928				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.08467				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.79171				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.87323				0.00	0	
Total FRC319 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 FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.00761				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.80902				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.48989				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	101.30135				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.54185				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	101.03945				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	99.96897				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 15/10/2022 Spot Bond					0.00000	100.24598				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.58367				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	101.59476				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.27275				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.51027				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	101.02259				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.73285				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	100.26223				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.93369				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.37871				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.22503				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.14910				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2022 Spot Bond					0.00000	100.10817				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.18745				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.42763				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.15156				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35: On 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	100.22086				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.17039				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.16979				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	101.67778				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.23304				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.08657				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2023 Spot Bond					0.00000	100.57472				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	99.87717				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.57495				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	101.84264				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	101.15970				0.00	0	
Total FRC366 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 FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.26889				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.95626				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.96190				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.17441				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.17368				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.01375				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.47585				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.05718				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.05143				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.72971				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	100.87377				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	100.82075				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	101.18746				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.18746				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	101.17420				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.17420				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.96231				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	100.09582				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	100.18023				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 28/10/2022 Spot Bond					0.00000	100.01779				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC391 On 25/04/2023 Spot Bond					0.00000	100.18023				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	100.97305				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	100.75125				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC395 On 31/01/2027 Spot Bond					0.00000	100.09578				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC396 On 21/07/2025 Spot Bond					0.00000	100.22556				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC397 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	100.64774				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC398 On 21/07/2025 Spot Bond					0.00000	100.24239				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC399 On 21/01/2030 Spot Bond					0.00000	100.40440				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.32100	108.55588	4.32100	108.52232				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.55000	120.21546	4.55000	120.17732				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.30374				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.47730				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.57569				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.99469				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.76795				0.00	0	
Total FRJ26 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 FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.51808				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2024 Spot Bond					0.00000	100.21602				0.00	0	250,000,00
Total FRJ27S SPOT										0.00	0	250,000,00
Total For FRJ27S										0.00	0	250,000,00
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.19406				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.00009				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.22168				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.67856				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.11800	4.11800	4.11800	110.51534				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.52000	4.52000	4.52000	120.62819				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.76615				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			4.66000	118.57914	4.66000	118.54117				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.63000	232.87444	4.63000	232.80019				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			4.80000	116.53470	4.80000	116.49695				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.66000	4.66000	4.66000	232.16155				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.40000	155.43743	3.40000	155.39296				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	107.66341	3.70500	107.63172				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.60000	119.46836	4.60000	119.43031				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.78000	229.70216	4.78000	229.62801				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.83000	228.65634	4.83000	228.58221				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.93000	157.36629	2.93000	157.32328				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.86000	228.03158	4.86000	227.95748				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			4.80000	116.53470	4.80000	116.49695				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.17000	203.01027	4.17000	202.94816				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.55000	106.27307	5.55000	106.23648				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12 On 31/03/2028 Spot Bond			4.06000	204.21220	4.06000	204.15035				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.12000	203.55559	4.12000	203.49360				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.37000	217.72004	5.37000	217.64631				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.50000	106.92252	5.50000	106.88587				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	116.49695				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.78000	116.82418	4.78000	116.78639				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			3.93000	205.64315	3.93000	205.58160				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.14000	222.29894	5.14000	222.22505				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.06000	204.21220	4.06000	204.15035				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.06000	204.21220	4.06000	204.15035				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.46100	210.90146	3.46100	210.84097				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			3.70000	154.22115	3.70000	154.17576				0.00	0	
Total FRS146 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 FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.41000	200.41576	4.41000	200.35317				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.45000	199.98703	4.45000	199.92437				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.67000	154.34225	3.67000	154.29697				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			3.92500	205.69843	3.92500	205.63687				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.46000	4.46000	4.46000	199.81733				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 01/08/2022 Spot Bond					0.00000	6.29828				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.24599				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.26835				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.79557				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.68566				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	186.70907				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	133.40152				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	178.50221				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	138.56468				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	99.98532				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	99.98324				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	101.33383				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.08807				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.34534				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.19625				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS21(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	
FRS22(On 20/12/2024 Spot Bond					0.00000	100.63980				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22(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	
FRS22(On 06/07/2022 Spot Bond					0.00000	100.84620				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22(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	
FRS22(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	
FRS22(On 21/12/2027 Spot Bond					0.00000	100.73285				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22(On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22(On 31/07/2022 Spot Bond					0.00000	100.13645				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22(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	
FRS23(On 14/08/2027 Spot Bond					0.00000	101.38854				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23(On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 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 FRS231										0.00	0	
FRS23: 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	
FRS23: 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	
FRS23: 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	
FRS23: On 31/03/2032 Spot Bond					0.00000	106.15178				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23: 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	
FRS23: On 13/10/2023 Spot Bond					0.00000	108.88632				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24: On 31/03/2032 Spot Bond					0.00000	104.19676				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24: On 04/12/2022 Spot Bond					0.00000	101.46694				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24: On 12/12/2025 Spot Bond					0.00000	68.80288				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	101.48734				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	109.13197				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	100.39992				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 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	
FRS248 On 22/02/2024 Spot Bond					0.00000	98.94097				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	100.95395				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	108.05487				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 25/03/2024 Spot Bond					0.00000	101.01527				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	101.35105				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS263 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS264 On 31/03/2032 Spot Bond					0.00000	100.67385				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS267 On 22/06/2026 Spot Bond					0.00000	109.09851				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.67852				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS269 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS270 On 05/07/2022 Spot Bond					0.00000	105.08595				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS271 On 14/07/2022 Spot Bond					0.00000	100.70894				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS272 On 21/07/2022 Spot Bond					0.00000	100.44286				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	100.67477				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 18/08/2022 Spot Bond					0.00000	101.13644				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS276 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS278 On 30/09/2024 Spot Bond					0.00000	100.83474				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	100.99879				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.86861				0.00	0	
Total FRS280 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	100.71254				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.02000	10.02000	10.02000	98.71153				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.02000	10.02000	10.02000	98.71153				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.15208				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	101.88422				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			11.40900	11.40900	11.40900	92.27909				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	94.47557				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	88.38095				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	93.08503				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										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	

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 FRS296 SPOT									0.00	0	
Total For FRS296									0.00	0	
FRS297 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			1.78500	1.78500	1.78500	326.76735			0.00	0	
Total FRS36 SPOT									0.00	0	
Total For FRS36									0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.51500	328.17512	1.51500	328.09816			0.00	0	
Total FRS37 SPOT									0.00	0	
Total For FRS37									0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.52500	1.52500	1.52500	328.04875			0.00	0	
Total FRS43 SPOT									0.00	0	
Total For FRS43									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	99.99981			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.50000	112.30941	4.50000	112.27393			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.15000	73.98308	4.15000	117.48619			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.82000	2.82000	2.82000	157.77922			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.10000	3.10000	3.10000	156.62176			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.58500	2.58500	2.58500	322.86726			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.05000	6.05000	6.05000	102.70140		4,072,860,000,000.00	673,200,000	336,600,000	
Total FRX23 SPOT								4,072,860,000,000.00	673,200,000	336,600,000	
Total For FRX23								4,072,860,000,000.00	673,200,000	336,600,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
FRX24 On 10/12/2024 Spot Bond			7.76500	111.20035	7.76500	111.17708			7,595,723,000,000.00	978,200,000	489,100,000
Total FRX24 SPOT									7,595,723,000,000.00	978,200,000	489,100,000
Total For FRX24									7,595,723,000,000.00	978,200,000	489,100,000
FRX25 On 26/07/2025 Spot Bond			7.90000	107.82282	7.90000	107.79974			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.43000	104.73956	8.43000	104.71593			151,028,508,000.00	17,915,600	8,957,800
Total FRX26 SPOT									151,028,508,000.00	17,915,600	8,957,800
Total For FRX26									151,028,508,000.00	17,915,600	8,957,800
FRX27 On 07/03/2027 Spot Bond			8.07000	109.96863	8.07000	109.94499			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.71000	109.40879	8.71000	109.38302			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.81000	102.18244	9.81000	102.15541			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.63500	101.09998	9.63500	101.07371			15,897,750,000,000.00	1,650,000,000	1,650,000,000
Total FRX31 SPOT									15,897,750,000,000.00	1,650,000,000	1,650,000,000
Total For FRX31									15,897,750,000,000.00	1,650,000,000	1,650,000,000
FRX32 On 31/03/2032 Spot Bond			9.97000	104.39830	9.97000	104.37056			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.39000	73.02875	11.39000	73.00666			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.98208			0.00	0	
Total FS6A2 SPOT									0.00	0	
Total For FS6A2									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.36605			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.09649			0.00	0	
Total FS6B1 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.04727				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.08071				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.09055				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.19714				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.20854				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.21422				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.14815				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.21868				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
GH5A11 On 25/11/2022 Spot Bond					0.00000	101.17207				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A21 On 25/11/2024 Spot Bond					0.00000	101.27800				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A31 On 25/11/2026 Spot Bond					0.00000	101.05725				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.44049				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	103.39717				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.74500	117.45565	3.74500	117.42101				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.81789				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.62900	105.28696	6.62900	105.26820				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.04297				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.21000	105.35862	7.21000	105.33823				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.25386				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.98414				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.89177				0.00	0	300,000.00
Total GRT24G SPOT										0.00	0	300,000.00
Total For GRT24G										0.00	0	300,000.00
GRT25 On 09/03/2025 Spot Bond					0.00000	101.56631				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.40524				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT27 On 28/09/2023 Spot Bond					0.00000	100.30981				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.60199				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.84506				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.99296				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.34466				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.05182				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.08303				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.64985				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.55417				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.01558				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.65773				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.84517				0.00	0	
Total GRT41 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 GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.14367				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.64200				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.55728				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.54164				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.38375				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.67721				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.00556				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	101.16099				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.68673				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.52496				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.95101				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.19896				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.39219				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.99014				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.89684				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.55593				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.54675				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.60556				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.17500	324.94009	2.17500	324.85807				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.47500	2.47500	2.47500	332.03616		693,000,000,000.00		280,000,000	140,000,000	
Total HWAY24 SPOT								693,000,000,000.00		280,000,000	140,000,000	
Total For HWAY24								693,000,000,000.00		280,000,000	140,000,000	
HWAY3 On 28/08/2030 Spot Bond			10.50000	101.12227	10.50000	101.09368				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.57100	80.76082	4.57100	108.72470				0.00	0	10,000,000,000
Total HWAY33 SPOT										0.00	0	10,000,000,000
Total For HWAY33										0.00	0	10,000,000,000
HWAY3 On 31/07/2034 Spot Bond			11.42500	88.21889	11.42500	88.19182		199,482,663,895,000.00		17,460,189,400	13,918,080,000	
Total HWAY34 SPOT								19,482,663,895,000.00		17,460,189,400	13,918,080,000	
Total For HWAY34								19,482,663,895,000.00		17,460,189,400	13,918,080,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.42250	100.00000	11.39694				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.62500	86.51551	11.62500	86.48851				0.00	0	6,290,000,00
Total HWAY35 SPOT										0.00	0	6,290,000,00
Total For HWAY35										0.00	0	6,290,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.42003	100.00000	11.39448				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	100.33255				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	100.17316				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	101.00188				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.25000	160.20835	2.25000	160.16753			962,536,703,850,000.00	427,794,090,600	451,251,684,200	
Total I2025 SPOT									962,536,703,850,000.00	427,794,090,600	451,251,684,200	
Total For I2025									962,536,703,850,000.00	427,794,090,600	451,251,684,200	
I2029 On 31/03/2029 Spot Bond			3.29500	117.37055	3.27500	117.48703			357,522,922,247,500.00	108,504,680,500	308,718,594,400	
Total I2029 SPOT									357,522,922,247,500.00	108,504,680,500	308,718,594,400	
Total For I2029									357,522,922,247,500.00	108,504,680,500	308,718,594,400	
I2033 On 28/02/2033 Spot Bond			3.83000	113.72350	3.82100	113.78710			433,113,139,398,000.00	113,084,370,600	381,549,040,500	
Total I2033 SPOT									433,113,139,398,000.00	113,084,370,600	381,549,040,500	
Total For I2033									433,113,139,398,000.00	113,084,370,600	381,549,040,500	
I2038 On 31/01/2038 Spot Bond			3.91000	130.28447	3.90000	130.41044			140,972,798,622,000.00	36,054,424,200	363,086,297,300	
Total I2038 SPOT									140,972,798,622,000.00	36,054,424,200	363,086,297,300	
Total For I2038									140,972,798,622,000.00	36,054,424,200	363,086,297,300	
I2046 On 31/03/2046 Spot Bond			3.93000	118.25309	3.93000	118.21770			147,187,159,755,000.00	37,452,203,500	400,803,740,300	
Total I2046 SPOT									147,187,159,755,000.00	37,452,203,500	400,803,740,300	
Total For I2046									147,187,159,755,000.00	37,452,203,500	400,803,740,300	
I2050 On 31/12/2050 Spot Bond			3.93000	122.46664	3.93000	122.42985			360,805,719,030,000.00	91,808,071,000	454,993,120,400	
Total I2050 SPOT									360,805,719,030,000.00	91,808,071,000	454,993,120,400	

Contract 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 I2050										10,805,719,030,000.00	91,808,071,000	454,993,120,40
IBG01 On 07/02/2025 Spot Bond					0.00000	99.92765				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.92487				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL101 On 24/05/2022 Spot Bond			6.46500	6.46500	6.46500	104.16849				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.14538				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.24500	324.59954	2.24500	324.51699				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.59956				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	99.98395				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.98234				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.21650				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.87127				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.84829				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.34421				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.15135				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.58568				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.97333				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.90329				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	101.05613				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.71588				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.52238				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.94036				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.97746				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL154 On 19/11/2025 Spot Bond					0.00000	101.03197				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.18610				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	99.91838				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.04243				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	99.80139				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.31849				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.32855				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.23891				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.21873				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.22696				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.23400				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.00062				0.00	0	
Total IBL181 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.25084				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.80712				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.83333				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.40972				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.24049				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	99.90662				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.91404				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	99.87742				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.91793				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.94800				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.58322				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.01600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.97058				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.81894				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.92512				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.01519				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.01686				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.14806				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.99080				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.97689				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.97689				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.97689				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.78814				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	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
IBL216 On 18/03/2025 Spot Bond					0.00000	100.78923				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.70933				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.52467				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.58367				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.62054				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.32659				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.17000	107.24936	7.17000	107.22850				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.54000	106.88125	5.54000	106.86511				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.52148				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.22500	104.98800	9.22500	104.96185			139,617,286,470,000.00	15,134,665,200	3,675,026,700	
Total IDCG06 SPOT									139,617,286,470,000.00	15,134,665,200	3,675,026,700	
Total For IDCG06									139,617,286,470,000.00	15,134,665,200	3,675,026,700	
IDCG08 On 13/05/2030 Spot Bond			10.75500	108.13049	10.75500	108.20565			0.00	0		
Total IDCG08 SPOT									0.00	0		
Total For IDCG08									0.00	0		
IDCG11 On 05/12/2026 Spot Bond			9.82000	108.01139	9.82000	107.98294			0.00	0		
Total IDCG11 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 IDCG11										0.00	0	
IDCG11 On 26/04/2023 Spot Bond					0.00000	99.61684				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG13 On 12/11/2023 Spot Bond					0.00000	100.51119				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG15 On 12/11/2025 Spot Bond					0.00000	99.21366				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG16 On 08/02/2024 Spot Bond					0.00000	99.92046				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2024 Spot Bond					0.00000	99.94654				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2022 Spot Bond					0.00000	100.85325				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	100.09909				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	96.29924				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.80557				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.55000	103.87184	8.55000	103.84795				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.53418				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.17255				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.67497				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.01883				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	103.63225				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.16880				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.30047				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.74404				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.71720				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.70908				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.87444				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	99.98397				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.24891				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF26 On 07/11/2023 Spot Bond					0.00000	101.34771				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.37045				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.03896				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.36743				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.55921				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.83442				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC37 On 10/05/2022 Spot Bond					0.00000	101.06490				0.00	0	
Total IPFC37 SPOT										0.00	0	
Total For IPFC37										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.36912				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.82000	196.07055	4.82000	196.00719				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.29854				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.53921				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.72000	197.12036	4.72000	197.05717				0.00	0	
Total IV19A 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 IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.47964				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	100.61293				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.27467				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.40245				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.00400				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.24878				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	100.87024				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.95364				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.59701				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.41813				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.89538				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.73160	7.40000	102.71108				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.51786				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.55911				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.85963	7.23000	101.83980				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	99.82349				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	101.28554	7.45000	101.26536				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.09144				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	102.40056	3.91012	102.38973				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.32486				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC204 On 18/11/2022 Spot Bond					0.00000	101.13279				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.07505				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	102.62325				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.92932				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.65740				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.02690				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			6.40000	6.40000	6.40000	101.64727				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.10000	7.10000	7.10000	100.31883				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.12948				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.02830				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	100.54164				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	100.29440	8.45000	100.27173				0.00	0	
Total IVC216 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 IVC216										0.00	0	
IVZ085 On 05/05/2022 Spot Bond			4.75000	4.75000	4.75000	99.90899				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	99.63694				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	99.54183				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	99.45071				0.00	0	
Total IVZ090 SPOT										0.00	0	
Total For IVZ090										0.00	0	
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			4.90000	4.90000	4.90000	99.06902				0.00	0	
Total IVZ093 SPOT										0.00	0	
Total For IVZ093										0.00	0	
IVZ094 On 14/07/2022 Spot Bond			4.90000	4.90000	4.90000	98.97688				0.00	0	
Total IVZ094 SPOT										0.00	0	
Total For IVZ094										0.00	0	
IVZ095 On 12/05/2022 Spot Bond			4.75000	4.75000	4.75000	99.81814				0.00	0	
Total IVZ095 SPOT										0.00	0	
Total For IVZ095										0.00	0	
IVZ096 On 21/07/2022 Spot Bond			4.90000	4.90000	4.90000	98.88490				0.00	0	
Total IVZ096 SPOT										0.00	0	
Total For IVZ096										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	100.87946				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.41998				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP012 On 24/05/2022 Spot Bond					0.00000	101.09098				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP013 On 19/07/2024 Spot Bond					0.00000	100.24421				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	99.77882				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP016 On 19/10/2023 Spot Bond					0.00000	100.26450				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.52880				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.03020				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.83470				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	100.83740				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	101.26814				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	100.97836				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	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
KAP024 On 12/04/2025 Spot Bond					0.00000	100.35474				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	100.36857				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.65331				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.30000	117.91414	9.30000	117.88502			410,784,720,000.00		44,170,400	11,042,600
Total KW01 SPOT									410,784,720,000.00		44,170,400	11,042,600
Total For KW01									410,784,720,000.00		44,170,400	11,042,600
LGL06 On 04/10/2022 Spot Bond			6.96000	102.13957	6.96000	102.12065			0.00		0	
Total LGL06 SPOT									0.00		0	
Total For LGL06									0.00		0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.30867			0.00		0	
Total LGL07 SPOT									0.00		0	
Total For LGL07									0.00		0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.71444			0.00		0	
Total LGL08 SPOT									0.00		0	
Total For LGL08									0.00		0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.70313			0.00		0	500,000.00
Total LGL09 SPOT									0.00		0	500,000.00
Total For LGL09									0.00		0	500,000.00
LGL10 On 08/10/2025 Spot Bond					0.00000	101.61217			0.00		0	
Total LGL10 SPOT									0.00		0	
Total For LGL10									0.00		0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.92379			0.00		0	
Total LGL11 SPOT									0.00		0	
Total For LGL11									0.00		0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.94907			0.00		0	
Total LRFA3 SPOT									0.00		0	
Total For LRFA3									0.00		0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.14955			0.00		0	
Total LRFB3 SPOT									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.17905				0.00	0	
Total LRF3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.86655				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.68757				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	101.20360				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.88404				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	101.23775				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.79487				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.36685				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	101.05101				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.01943				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.87983				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.95142				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.96785				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.15419				0.00	0	600,000,00
Total MBP050 SPOT										0.00	0	600,000,00
Total For MBP050										0.00	0	600,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	101.11591				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.54342				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.55000	8.55000	8.55000	110.21511				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.47900	103.60926	6.47900	103.59119		8,517,293,400,000.00		1,314,600,000	1,707,300,00	
Total MMIG05 SPOT								8,517,293,400,000.00		1,314,600,000	1,707,300,00	
Total For MMIG05								8,517,293,400,000.00		1,314,600,000	1,707,300,00	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.85925				0.00	0	1,000,000,00
Total MMIG06 SPOT										0.00	0	1,000,000,00
Total For MMIG06										0.00	0	1,000,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.83256				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.07940				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.20000	104.04097	9.20000	104.01526		18,400,000,000.00		2,000,000	500,00	
Total MML02 SPOT								18,400,000,000.00		2,000,000	500,00	
Total For MML02								18,400,000,000.00		2,000,000	500,00	
MML03 On 15/03/2028 Spot Bond					0.00000	102.40004				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML04 On 15/03/2028 Spot Bond			9.45000	95.18218	9.45000	94.12920				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.67121				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.84712				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.52433				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.85275				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.44852				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	99.90958				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.83882				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.98270				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.71041				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.12260				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.58917				0.00	0	
Total MTN19 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 MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.78297				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.17214				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.20591				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.14500	99.45350	9.14500	99.42895				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.09518				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.16860				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.77331				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.59610				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.78298				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.38509				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.78984				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.53019				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.18051				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.25806				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.25798				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.23858				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.65503				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.82680				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.97260				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.10653				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.69000	104.62299	6.69000	104.60397				0.00	0	7,100,00
Total NAM01 SPOT										0.00	0	7,100,00
Total For NAM01										0.00	0	7,100,00
NAM03 On 01/08/2023 Spot Bond			7.05000	106.08607	7.05000	106.06577				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.08000	104.12315	10.08000	104.09487			14,325,258,528,000.00		1,421,156,600	710,578,30
Total NAM04 SPOT									14,325,258,528,000.00	1,421,156,600	710,578,30	
Total For NAM04									14,325,258,528,000.00	1,421,156,600	710,578,30	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG01 On 29/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.47957				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.07452				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.18074				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.20472				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.07363				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.77620				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.61500	106.62967	6.61500	106.61082				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.41100	107.12080	7.41100	107.09926		5,662,004,000,000.00		764,000,000	382,000,000	
Total NBK16A SPOT								5,662,004,000,000.00		764,000,000	382,000,000	
Total For NBK16A								5,662,004,000,000.00		764,000,000	382,000,000	
NBK17 On 22/04/2026 Spot Bond			8.54500	104.98855	8.54500	104.96455		2,221,700,000,000.00		260,000,000	260,000,000	
Total NBK17A SPOT								2,221,700,000,000.00		260,000,000	260,000,000	
Total For NBK17A								2,221,700,000,000.00		260,000,000	260,000,000	
NBK19 On 01/06/2022 Spot Bond			6.44500	104.32264	6.44500	104.30431				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.28000	115.09223	7.28000	115.06963		16,863,392,000,000.00		2,316,400,000	1,413,200,000	
Total NBK20A SPOT								16,863,392,000,000.00		2,316,400,000	1,413,200,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For NBK20A									16,863,392,000,000.00	2,316,400,000	1,413,200,000
NBK21, On 21/07/2027 Spot Bond			9.18500	108.90573	9.18500	108.87872			8,633,900,000,000.00	940,000,000	940,000,000
Total NBK21A SPOT									8,633,900,000,000.00	940,000,000	940,000,000
Total For NBK21A									8,633,900,000,000.00	940,000,000	940,000,000
NBK22, On 19/11/2022 Spot Bond			5.95000	106.79305	5.95000	106.77576			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK23, On 19/11/2025 Spot Bond			7.67800	114.08761	7.67800	114.06387			5,709,360,800,000.00	743,600,000	371,800,000
Total NBK23A SPOT									5,709,360,800,000.00	743,600,000	371,800,000
Total For NBK23A									5,709,360,800,000.00	743,600,000	371,800,000
NBK24, On 19/11/2027 Spot Bond			8.72000	114.60512	8.72000	114.57811			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK25, On 17/02/2023 Spot Bond			6.25000	6.25000	6.25000	105.56680			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I, On 12/02/2025 Spot Bond					0.00000	103.08052			0.00	460,000,000	460,000,000
Total NBK25B SPOT									0.00	460,000,000	460,000,000
Total For NBK25B									0.00	460,000,000	460,000,000
NBK26, On 10/05/2023 Spot Bond			100.00000	49.81666	100.00000	54.97390			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I, On 22/04/2026 Spot Bond					0.00000	102.49136			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27, On 10/05/2026 Spot Bond			8.18000	109.83938	8.18000	115.38265			5,271,192,000,000.00	644,400,000	322,200,000
Total NBK27A SPOT									5,271,192,000,000.00	644,400,000	322,200,000
Total For NBK27A									5,271,192,000,000.00	644,400,000	322,200,000
NBK28, On 02/08/2023 Spot Bond			6.00300	107.26732	6.00300	107.24979			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK29, On 31/07/2026 Spot Bond			8.12000	111.09651	8.12000	111.07209			6,806,184,000,000.00	838,200,000	419,100,000
Total NBK29A SPOT									6,806,184,000,000.00	838,200,000	419,100,000
Total For NBK29A									6,806,184,000,000.00	838,200,000	419,100,000
NBK30, On 20/02/2024 Spot Bond			6.64000	106.87711	6.64000	106.85783			1,847,248,000,000.00	278,200,000	139,100,000

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 NBK30A SPOT										1,847,248,000,000.00	278,200,000	139,100,000
Total For NBK30A										1,847,248,000,000.00	278,200,000	139,100,000
NBK31 On 09/11/2023 Spot Bond			6.17000	104.50468	6.17000	104.48714				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK311 On 17/02/2023 Spot Bond					0.00000	102.05171				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK351 On 10/05/2023 Spot Bond					0.00000	102.62717				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK361 On 10/05/2026 Spot Bond					0.00000	104.95632				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.87500	10.87500	10.87500	77.37337				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK401 On 31/07/2026 Spot Bond					0.00000	102.58951				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK431 On 20/02/2024 Spot Bond					0.00000	102.33980				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK451 On 15/02/2023 Spot Bond					0.00000	101.60297				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK461 On 15/08/2025 Spot Bond					0.00000	102.11282				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK471 On 15/02/2028 Spot Bond					0.00000	103.44632				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK491 On 09/11/2023 Spot Bond					0.00000	100.67613				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK50I On 09/11/2025 Spot Bond					0.00000	100.72024				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.42579				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.79312				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.76398				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.22398				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.01460				0.00	450,000,000	450,000,000
Total NBKB56 SPOT										0.00	450,000,000	450,000,000
Total For NBKB56										0.00	450,000,000	450,000,000
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.13121				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.48418				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.13748				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.22824				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.22716				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.26200				0.00	0	
Total NBKB62 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 NBKB62									0.00	0	
NBKB6: On 15/04/2028 Spot Bond					0.00000	100.75428			0.00	0	
Total NBKB64 SPOT									0.00	0	
Total For NBKB64									0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.73343			0.00	0	
Total NCLN82 SPOT									0.00	0	
Total For NCLN82									0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NCLN82/JIBAR SPOT									0.00	0	
Total For NCLN82/JIBAR									0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.04500	102.33589	10.04500	102.30864			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.72758			0.00	0	
Total NCLN84 SPOT									0.00	0	
Total For NCLN84									0.00	0	
NCLN8: On 20/03/2024 Spot Bond			9.70000	102.61334	9.70000	102.58693		3,587,533,360,000.00	369,848,800	92,462,200	
Total NCLN85 SPOT								3,587,533,360,000.00	369,848,800	92,462,200	
Total For NCLN85								3,587,533,360,000.00	369,848,800	92,462,200	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.73343			0.00	0	
Total NCLN87 SPOT									0.00	0	
Total For NCLN87									0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.74263			0.00	0	
Total NCLN90 SPOT									0.00	0	
Total For NCLN90									0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.75431			0.00	0	
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.90650			0.00	0	
Total NDAL02 SPOT									0.00	0	
Total For NDAL02									0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.90650			0.00	0	
Total NDAL03 SPOT									0.00	0	
Total For NDAL03									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL01 On 01/07/2025 Spot Bond					0.00000	101.24423				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.42180				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.33884				0.00	0	1,200,000,00
Total NGL04 SPOT										0.00	0	1,200,000,00
Total For NGL04										0.00	0	1,200,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	102.05144				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.15995				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.40886				0.00	1,580,000,000	790,000,00
Total NGL07 SPOT										0.00	1,580,000,000	790,000,00
Total For NGL07										0.00	1,580,000,000	790,000,00
NGL08 On 02/07/2025 Spot Bond					0.00000	105.92401				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.80856				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.64567				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	101.50964				0.00	620,000,000	310,000,00
Total NGLT1A SPOT										0.00	620,000,000	310,000,00
Total For NGLT1A										0.00	620,000,000	310,000,00
NGLT1B On 20/10/2023 Spot Bond					0.00000	103.27237				0.00	1,600,000	400,00
Total NGLT1B SPOT										0.00	1,600,000	400,00
Total For NGLT1B										0.00	1,600,000	400,00
NGT10 On 25/03/2024 Spot Bond					0.00000	104.34708				0.00	0	1,000,000,00
Total NGT103 SPOT										0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For NGT103										0.00	0	1,000,000.00
NGT10 On 15/01/2025 Spot Bond					0.00000	104.29055				0.00	1,600,000	400,000
Total NGT104 SPOT										0.00	1,600,000	400,000
Total For NGT104										0.00	1,600,000	400,000
NGT10 On 22/05/2025 Spot Bond					0.00000	104.68916				0.00	40,000,000	20,000,000
Total NGT105 SPOT										0.00	40,000,000	20,000,000
Total For NGT105										0.00	40,000,000	20,000,000
NGT10 On 05/08/2025 Spot Bond					0.00000	102.45277				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	104.83285				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	105.46309				0.00	0	0
Total NGT108 SPOT										0.00	0	0
Total For NGT108										0.00	0	0
NGT10 On 04/11/2026 Spot Bond					0.00000	99.99953				0.00	0	0
Total NGT109 SPOT										0.00	0	0
Total For NGT109										0.00	0	0
NGT11 On 27/12/2026 Spot Bond					0.00000	100.83698				0.00	0	0
Total NGT110 SPOT										0.00	0	0
Total For NGT110										0.00	0	0
NGT11 On 23/04/2027 Spot Bond					0.00000	100.26331				0.00	0	0
Total NGT111 SPOT										0.00	0	0
Total For NGT111										0.00	0	0
NGT1G On 16/06/2026 Spot Bond					0.00000	101.11427				0.00	0	0
Total NGT1G SPOT										0.00	0	0
Total For NGT1G										0.00	0	0
NHM01 On 24/05/2022 Spot Bond					0.00000	101.63825				0.00	0	0
Total NHM011 SPOT										0.00	0	0
Total For NHM011										0.00	0	0
NHM01 On 13/06/2022 Spot Bond					0.00000	101.11180				0.00	0	0
Total NHM012 SPOT										0.00	0	0
Total For NHM012										0.00	0	0
NHM01 On 13/12/2024 Spot Bond					0.00000	101.04923				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.53266				0.00	230,000,000	230,000,000
Total NHM016 SPOT										0.00	230,000,000	230,000,000
Total For NHM016										0.00	230,000,000	230,000,000
NHM01 On 25/05/2023 Spot Bond					0.00000	103.91423				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	105.71554				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.60450				0.00	0	6,200,000,000
Total NHM020 SPOT										0.00	0	6,200,000,000
Total For NHM020										0.00	0	6,200,000,000
NHM02 On 26/11/2026 Spot Bond					0.00000	101.50096				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	228.58221				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.43000	3.43000	3.43000	211.19398				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.00500	3.00500	3.00500	157.01331				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.74500	3.74500	3.74500	114.02706				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	118.68881				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB11 On 31/01/2025 Spot Bond			3.11000	3.11000	3.11000	156.58061				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	259.75258	3.45000	259.67802				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.91000	2.91000	2.91000	157.40605				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.07500	3.07500	3.07500	215.28479				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.22000	213.66300	3.22000	213.60309				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.76500	91.37022	4.76500	117.00405				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.18900				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.53820				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.91421				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	138.05690				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.69200				0.00	0	150,000,00
Total NN022 SPOT										0.00	0	150,000,00
Total For NN022										0.00	0	150,000,00
NN023 On 07/11/2025 Spot Bond					0.00000	101.33990				0.00	0	
Total NN023 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 NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.77060				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.16766				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.31290				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.02200				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	131.26730				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.52762				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.19983				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.96219				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	163.34630				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.82537				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	163.10910				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	156.24790				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.85118				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.81270				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.90346				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	90.04873				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.59261				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.89283				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.94674				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.28457				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.19350				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.99958				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	101.14462				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN104 On 18/06/2024 Spot Bond					0.00000	100.82493				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.80466				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.85198				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.82493				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.35032				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.45112				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.27963				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	99.96943				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	96.81704				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	121.54000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	116.25000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	123.90000				0.00	0	
Total NNF015 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 NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	122.03000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	120.99810				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 01/08/2022 Spot Bond					0.00000	119.39320				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	90.36861				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 01/08/2022 Spot Bond					0.00000	119.39320				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	91.42534				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF042 On 04/08/2026 Spot Bond					0.00000	95.84126				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF046 On 05/05/2022 Spot Bond					0.00000	99.98521				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF048 On 12/09/2024 Spot Bond					0.00000	100.22490				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	102.86392				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF066 On 26/05/2022 Spot Bond					0.00000	100.97688				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07: On 29/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF077 SPOT										0.00	0	
Total For NNF077										0.00	0	
NNF07: On 29/07/2022 Spot Bond					0.00000	100.07701				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
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	129.34619				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	86.83266				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2022 Spot Bond					0.00000	101.16892				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	101.17095				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	101.09295				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.90916				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	111.03309				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.24853				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.19994				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.99625				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.05323				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.02525				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.05000	102.57846	7.05000	102.55931			179,617,080,000.00		25,477,600	6,369,400
Total NRA022 SPOT									179,617,080,000.00		25,477,600	6,369,400
Total For NRA022									179,617,080,000.00		25,477,600	6,369,400
NRA02 On 31/05/2023 Spot Bond			2.45500	206.50894	2.45500	206.45523			0.00		0	
Total NRA023 SPOT									0.00		0	
Total For NRA023									0.00		0	
NRA02 On 30/11/2028 Spot Bond			10.81000	111.88192	10.81000	111.84955			154,637,988,308,000.00		14,305,086,800	4,000,554,500
Total NRA028 SPOT									154,637,988,308,000.00		14,305,086,800	4,000,554,500
Total For NRA028									154,637,988,308,000.00		14,305,086,800	4,000,554,500
NRA02 On 30/11/2028 Spot Bond			100.00000	17.76640	100.00000	17.72686			0.00		0	
Total NRA028/R186 SPOT									0.00		0	
Total For NRA028/R186									0.00		0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.48310				0.00	0	42,000,000
Total NTC23 SPOT										0.00	0	42,000,000
Total For NTC23										0.00	0	42,000,000
NTC26 On 07/12/2023 Spot Bond					0.00000	101.28048				0.00	0	500,000,000
Total NTC26 SPOT										0.00	0	500,000,000
Total For NTC26										0.00	0	500,000,000
NTC27 On 12/06/2023 Spot Bond					0.00000	100.78036				0.00	0	
Total NTC27 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 NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.78999			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NTC30 SPOT									0.00	0	
Total For NTC30									0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.91206			0.00	0	
Total NTC31 SPOT									0.00	0	
Total For NTC31									0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.84827			0.00	0	19,000,000.00
Total NTC32 SPOT									0.00	0	19,000,000.00
Total For NTC32									0.00	0	19,000,000.00
NTC33 On 28/01/2027 Spot Bond					0.00000	100.02651			0.00	0	
Total NTC33 SPOT									0.00	0	
Total For NTC33									0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.55564			0.00	0	
Total NTC34 SPOT									0.00	0	
Total For NTC34									0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.81420			0.00	0	
Total NTCG01 SPOT									0.00	0	
Total For NTCG01									0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.80745			0.00	0	
Total OMI01 SPOT									0.00	0	
Total For OMI01									0.00	0	
OML07 On 19/03/2025 Spot Bond			7.79300	109.37859	7.79300	109.35587			0.00	0	1,530,000.00
Total OML07 SPOT									0.00	0	1,530,000.00
Total For OML07									0.00	0	1,530,000.00
OML09 On 14/09/2022 Spot Bond			6.63500	102.97901	6.63500	102.96073		188,398,171,000.00	28,394,600	14,197,300	
Total OML09 SPOT								188,398,171,000.00	28,394,600	14,197,300	
Total For OML09								188,398,171,000.00	28,394,600	14,197,300	
OML10 On 14/09/2025 Spot Bond			8.37500	110.13598	8.37500	110.11142		0.00	0	670,000.00	
Total OML10 SPOT								0.00	0	670,000.00	
Total For OML10								0.00	0	670,000.00	
OML11 On 11/06/2024 Spot Bond					0.00000	100.98996			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.51561				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.69891				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.07028				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.13150				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.72897				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.07445				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.09050				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.45898				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.11922				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.33000	112.06980	8.30000	112.16392			089,361,125,863,000.00	2,291,639,991,100	372,023,700,000	
Total R186 SPOT									19,361,125,863,000.00	291,639,991,100	372,023,700,000	
Total For R186									19,361,125,863,000.00	291,639,991,100	372,023,700,000	
R197 On 07/12/2023 Spot Bond			1.17500	329.85880	1.17500	329.78452			4,353,774,030,000.00	3,705,339,600	34,602,155,800	
Total R197 SPOT									4,353,774,030,000.00	3,705,339,600	34,602,155,800	
Total For R197									4,353,774,030,000.00	3,705,339,600	34,602,155,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R202 On 07/12/2033 Spot Bond			3.83000	250.71019	3.83000	250.63566			8,817,594,137,000.00	2,302,243,900	94,056,976,40
Total R202 SPOT									8,817,594,137,000.00	2,302,243,900	94,056,976,40
Total For R202									8,817,594,137,000.00	2,302,243,900	94,056,976,40
R2023 On 28/02/2023 Spot Bond			5.50000	103.15945	5.45000	103.18465			369,353,937,600,000.00	248,973,443,200	439,071,143,50
Total R2023 SPOT									369,353,937,600,000.00	248,973,443,200	439,071,143,50
Total For R2023									369,353,937,600,000.00	248,973,443,200	439,071,143,50
R2030 On 31/01/2030 Spot Bond			9.95000	91.69758	10.00000	91.42569			926,441,978,085,000.00	2,907,180,098,300	3,049,580,944,90
Total R2030 SPOT									926,441,978,085,000.00	2,907,180,098,300	3,049,580,944,90
Total For R2030									926,441,978,085,000.00	2,907,180,098,300	3,049,580,944,90
R2032 On 31/03/2032 Spot Bond			10.35000	87.95133	10.39500	87.67681			536,016,486,055,000.00	1,404,446,037,300	1,232,189,297,00
Total R2032 SPOT									536,016,486,055,000.00	1,404,446,037,300	1,232,189,297,00
Total For R2032									536,016,486,055,000.00	1,404,446,037,300	1,232,189,297,00
R2035 On 28/02/2035 Spot Bond			10.73500	88.77259	10.77500	88.49826			517,057,065,460,500.00	1,166,004,384,300	1,124,985,774,40
Total R2035 SPOT									517,057,065,460,500.00	1,166,004,384,300	1,124,985,774,40
Total For R2035									517,057,065,460,500.00	1,166,004,384,300	1,124,985,774,40
R2037 On 31/01/2037 Spot Bond			10.88500	84.86166	10.93000	84.55336			383,710,230,879,000.00	402,729,465,400	1,277,496,295,70
Total R2037 SPOT									383,710,230,879,000.00	402,729,465,400	1,277,496,295,70
Total For R2037									383,710,230,879,000.00	402,729,465,400	1,277,496,295,70
R2040 On 31/01/2040 Spot Bond			10.99000	86.91336	11.03000	86.61660			570,636,905,610,000.00	506,882,339,000	1,192,141,590,50
Total R2040 SPOT									570,636,905,610,000.00	506,882,339,000	1,192,141,590,50
Total For R2040									570,636,905,610,000.00	506,882,339,000	1,192,141,590,50
R2044 On 31/01/2044 Spot Bond			11.01000	83.71310	11.05000	83.41190			415,930,036,104,000.00	855,216,170,400	1,404,308,156,90
Total R2044 SPOT									415,930,036,104,000.00	855,216,170,400	1,404,308,156,90
Total For R2044									415,930,036,104,000.00	855,216,170,400	1,404,308,156,90
R2048 On 28/02/2048 Spot Bond			10.94500	82.76793	10.98000	82.49426			658,872,439,546,000.00	2,892,542,022,800	3,595,673,517,70
Total R2048 SPOT									658,872,439,546,000.00	2,892,542,022,800	3,595,673,517,70
Total For R2048									658,872,439,546,000.00	2,892,542,022,800	3,595,673,517,70
R209 On 31/03/2036 Spot Bond			10.70500	68.73103	10.74500	68.49336			764,487,238,394,000.00	164,828,326,800	449,670,135,00
Total R209 SPOT									764,487,238,394,000.00	164,828,326,800	449,670,135,00
Total For R209									764,487,238,394,000.00	164,828,326,800	449,670,135,00
R210 On 31/03/2028 Spot Bond			2.71000	219.64374	2.72000	219.46608			9,586,026,090,000.00	3,537,279,000	203,921,074,50
Total R210 SPOT									9,586,026,090,000.00	3,537,279,000	203,921,074,50
Total For R210									9,586,026,090,000.00	3,537,279,000	203,921,074,50
R213 On 28/02/2031 Spot Bond			10.20000	82.90808	10.25500	82.60973			933,151,384,240,000.00	287,563,861,200	456,758,064,00
Total R213 SPOT									933,151,384,240,000.00	287,563,861,200	456,758,064,00

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 R213										13,151,384,240,000.00	287,563,861,200	456,758,064,00
R214 On 28/02/2041 Spot Bond			10.98500	65.77339	11.02000	65.55728				345,278,855,466,000.00	122,465,075,600	385,049,698,20
Total R214 SPOT										15,278,855,466,000.00	122,465,075,600	385,049,698,20
Total For R214										15,278,855,466,000.00	122,465,075,600	385,049,698,20
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.32346				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	101.00431				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.05377				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.57714				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	98.13312				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.73234				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.70901				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.59567				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	101.10359				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	100.00693				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.26913				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.38172				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.98668				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.81786				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.25751				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	101.52866				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	102.16542				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.12937				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.45085				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.17134				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.44326				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.80781				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES40 On 13/10/2022 Spot Bond					0.00000	100.36729				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.05406				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.42008				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.69497				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	99.95629				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.72377				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.87308				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.93080				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.99911				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.16590				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			7.10000	107.38421	7.10000	107.36364			440,182,960,000.00		61,997,600	615,499,400
Total RW23 SPOT									440,182,960,000.00		61,997,600	615,499,400

Contract 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 RW23									440,182,960,000.00	61,997,600	615,499,400
RW28 On 10/12/2028 Spot Bond			12.45500	94.33494	12.45500	94.30363			85,982,350,182,000.00	6,903,440,400	3,451,720,200
Total RW28 SPOT									15,982,350,182,000.00	6,903,440,400	3,451,720,200
Total For RW28									15,982,350,182,000.00	6,903,440,400	3,451,720,200
RW31 On 30/06/2031 Spot Bond			11.55500	98.82992	11.55500	98.79943			0.00	0	
Total RW31 SPOT									0.00	0	
Total For RW31									0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.15356			0.00	0	
Total RWL26 SPOT									0.00	0	
Total For RWL26									0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.68000	99.01564	10.68000	98.98734			0.00	0	
Total RWL28 SPOT									0.00	0	
Total For RWL28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.61000	105.40737	5.61000	105.39123			0.00	0	
Total SBK23 SPOT									0.00	0	
Total For SBK23									0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.01518			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.01581			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.42000	105.19996	8.42000	110.18842			2,788,704,000,000.00	331,200,000	330,300,000
Total SBS20 SPOT									2,788,704,000,000.00	331,200,000	330,300,000
Total For SBS20									2,788,704,000,000.00	331,200,000	330,300,000
SBS21 On 15/05/2026 Spot Bond					0.00000	104.67476			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			7.26000	106.80027	7.26000	106.77923			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.41000	102.92947	8.41000	102.90605			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.86000	107.58663	8.86000	107.56102			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.75000	106.27638	7.75000	106.25443			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.93500	105.17880	7.93500	105.15620		1,890,117,000,000.00	238,200,000	119,100,000	
Total SBS38 SPOT								1,890,117,000,000.00	238,200,000	119,100,000	
Total For SBS38								1,890,117,000,000.00	238,200,000	119,100,000	
SBS39 On 29/01/2030 Spot Bond			9.85000	101.80024	9.85000	101.77321			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.35500	101.63365	6.35500	101.61609			0.00	0	
Total SBS41 SPOT									0.00	0	
Total For SBS41									0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.25500	106.95642	8.25500	106.93251			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.96000	107.75755	8.96000	107.73146			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.19000	105.65750	6.19000	105.63971			0.00	0	
Total SBS46 SPOT									0.00	0	
Total For SBS46									0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.93406			0.00	700,000,000	350,000,000
Total SBS47 SPOT									0.00	700,000,000	350,000,000
Total For SBS47									0.00	700,000,000	350,000,000
SBS51 On 31/01/2024 Spot Bond			7.38500	7.38500	7.38500	106.33204			0.00	0	
Total SBS51 SPOT									0.00	0	
Total For SBS51									0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.49762			0.00	0	
Total SBS52 SPOT									0.00	0	
Total For SBS52									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS53 On 03/05/2027 Spot Bond					0.00000	102.15288				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.95498				0.00	200,000,000	100,000,000
Total SBS55 SPOT										0.00	200,000,000	100,000,000
Total For SBS55										0.00	200,000,000	100,000,000
SBS56 On 12/06/2022 Spot Bond			4.69000	103.96736	4.69000	103.95406				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.87154				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.91248				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.56053				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.30885				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.80005				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.67470				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.77998				0.00	4,000,000,000	2,000,000,000
Total SBS65 SPOT										0.00	4,000,000,000	2,000,000,000
Total For SBS65										0.00	4,000,000,000	2,000,000,000
SBS66 On 26/06/2022 Spot Bond					0.00000	100.70753				0.00	0	310,000,000
Total SBS66 SPOT										0.00	0	310,000,000
Total For SBS66										0.00	0	310,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	100.63098				0.00	0	
Total SBS67 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 SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.14833				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.02083				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	99.84081				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	99.76033				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.35547				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.11839				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.12395				0.00	3,000,000,000	1,500,000,000
Total SBS75 SPOT										0.00	3,000,000,000	1,500,000,000
Total For SBS75										0.00	3,000,000,000	1,500,000,000
SBS76 On 26/04/2032 Spot Bond					0.00000	100.13009				0.00	0	50,000,000
Total SBS76 SPOT										0.00	0	50,000,000
Total For SBS76										0.00	0	50,000,000
SBSI11 On 07/12/2023 Spot Bond			1.66600	327.43110	1.66600	327.35299				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.87000	4.87000	4.87000	227.74971				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.83474				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	100.53254				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	102.48994				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.68813				0.00	2,000,000	500,000
Total SBT103 SPOT										0.00	2,000,000	500,000
Total For SBT103										0.00	2,000,000	500,000
SBT104 On 30/09/2025 Spot Bond					0.00000	104.63280				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	101.17062				0.00	0	600,000,000
Total SBT106 SPOT										0.00	0	600,000,000
Total For SBT106										0.00	0	600,000,000
SBT107 On 08/04/2027 Spot Bond					0.00000	100.71387				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.36591				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.27480				0.00	160,000,000	40,000,000
Total SBT202 SPOT										0.00	160,000,000	40,000,000
Total For SBT202										0.00	160,000,000	40,000,000
SBT203 On 03/12/2023 Spot Bond			6.82000	109.62676	6.82000	109.60656				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.83100				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.99734				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT207 On 25/06/2025 Spot Bond					0.00000	106.62203				0.00	0	100,000,00
Total SBT207 SPOT										0.00	0	100,000,00
Total For SBT207										0.00	0	100,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	103.35256				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.77620				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.36579				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.20586				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.24586				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.25000	97.90116	9.25000	97.87671				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.26235				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.25078				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.30500				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.29432				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.37963				0.00	0	
Total SLRB4 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 SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.27306				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.37963				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.35829				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.50756				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	101.31572				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.42228				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.41160				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.14500	104.85000	7.14500	104.82989				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.76058				0.00	150,000,000	150,000,000
Total SNT04 SPOT										0.00	150,000,000	150,000,000
Total For SNT04										0.00	150,000,000	150,000,000
SNT05 On 30/11/2025 Spot Bond					0.00000	101.09553				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.00530				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.15197				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.37828				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.05756				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	101.08116				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.67222				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.79915				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	100.74054				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.14807				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	100.50090				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.42303				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	101.12314				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.81964				0.00	0	200,000,00
Total SSA07 SPOT										0.00	0	200,000,00
Total For SSA07										0.00	0	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
SSA08 On 16/05/2024 Spot Bond					0.00000	100.57463				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.17500	3.17500	3.17500	156.31345				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.27500	112.28843	8.27500	112.26341				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.74500	85.23725	9.74500	85.21522				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.08535				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.35559				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.85000	104.55376	6.85000	104.53453				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.70000	117.99069	4.70000	117.95277				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.76206				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.01843				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.88751				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.20500	2.20500	2.20500	324.71182				0.00	0	
Total SSN050 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 SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.13376				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.01582				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.42798				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.05000	3.05000	3.05000	156.82769				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	116.49695				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.11500	4.11500	4.11500	111.38353				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.90000	3.90000	3.90000	205.91350				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.08706				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.06755				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.84301				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.82397				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	102.01636				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	101.81710				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.72417				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.36305				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	101.11402				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.91349				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	99.98344				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.70500	4.70500	4.70500	231.20756				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.71796				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	98.36276				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.93653				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09(On 28/02/2027 Spot Bond					0.00000	101.19268				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09(On 07/06/2023 Spot Bond					0.00000	100.98463				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			10.66500	88.24347	10.66500	88.21816				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	100.86353				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			4.05000	204.32186	4.05000	204.26003				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			4.88500	227.51254	4.88500	227.43846				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	101.26550				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	100.72962				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/06/2022 Spot Bond					0.00000	100.75372				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	100.87711				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 12/10/2022 Spot Bond					0.00000	100.35901				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13(On 20/10/2022 Spot Bond					0.00000	100.23863				0.00	0	
Total SSN138 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 SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	100.13521				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	100.02225				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.01731				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	99.87727				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	100.98814				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN14: On 03/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN148 SPOT										0.00	0	
Total For SSN148										0.00	0	
SSN14: On 09/05/2022 Spot Bond					0.00000	101.24542				0.00	0	
Total SSN149 SPOT										0.00	0	
Total For SSN149										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	100.99065				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN15: On 03/06/2022 Spot Bond					0.00000	100.88618				0.00	0	
Total SSN151 SPOT										0.00	0	
Total For SSN151										0.00	0	
SSN15: On 29/06/2022 Spot Bond					0.00000	100.54168				0.00	0	
Total SSN152 SPOT										0.00	0	
Total For SSN152										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	100.50513				0.00	0	
Total SSN153 SPOT										0.00	0	
Total For SSN153										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	100.50603				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN154 SPOT										0.00	0	
Total For SSN154										0.00	0	
SSN154 On 01/07/2022 Spot Bond					0.00000	100.50422				0.00	0	
Total SSN155 SPOT										0.00	0	
Total For SSN155										0.00	0	
SSN155 On 30/06/2022 Spot Bond					0.00000	100.50513				0.00	0	
Total SSN156 SPOT										0.00	0	
Total For SSN156										0.00	0	
SSN156 On 01/07/2022 Spot Bond					0.00000	100.45921				0.00	0	
Total SSN157 SPOT										0.00	0	
Total For SSN157										0.00	0	
SSN157 On 05/07/2022 Spot Bond					0.00000	100.46085				0.00	0	
Total SSN158 SPOT										0.00	0	
Total For SSN158										0.00	0	
SSN158 On 05/07/2022 Spot Bond					0.00000	100.46085				0.00	0	
Total SSN159 SPOT										0.00	0	
Total For SSN159										0.00	0	
SSN159 On 05/07/2022 Spot Bond					0.00000	100.44533				0.00	0	
Total SSN160 SPOT										0.00	0	
Total For SSN160										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.33511				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.30644				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.76500	101.52481	8.76500	101.50103			78,717,676,150,000.00	8,980,910,000	2,245,227,500	
Total SZ25 SPOT									'8,717,676,150,000.00	8,980,910,000	2,245,227,500	
Total For SZ25									'8,717,676,150,000.00	8,980,910,000	2,245,227,500	
T16OM On 21/08/2022 Spot Bond					0.00000	100.97099				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.06343				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A12 On 21/02/2024 Spot Bond					0.00000	101.05950				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.10848				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.08883				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.43861	7.21000	101.41876				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	101.53923	7.72000	101.51798				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.50491				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.61170				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.56953				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.97034				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.32676				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.52883				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.11674				0.00	0	
Total TFS159 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 TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.94149				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.44880				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.34146				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.69807				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.14418				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.26865				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.53025				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.55532				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.76335				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.94319				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.04837				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.11990				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A: 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	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.14429				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.43876				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.10025				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.10085				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.05757				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.19132				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.28308				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.29233				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.28375				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.41727				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15C: On 21/11/2022 Spot Bond					0.00000	101.23656				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.25417				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.89021				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.65519				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.14859				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.65646				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.69087	8.49000	101.66751				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.26218				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.11854				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.06936				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.11264				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	101.15172	5.76000	101.13585				0.00	0	
Total TH16A9 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 TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.15592				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.43545				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.23065				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.21688				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.31126				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.28570				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.63945				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.80639				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.70820				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.19692				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.16744				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.26765				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.22246				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.62896				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.55633				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.97099				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.87486				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.55000	102.26279	6.55000	102.24484				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.17000	106.66349	7.17000	106.64307				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.73015				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.37912				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.77000	101.58186	8.77000	101.55804				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.65213				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	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
TL30 On 10/06/2024 Spot Bond					0.00000	100.96981				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.47473				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	99.92100				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.06800	105.20427	7.06800	105.18409			5,119,864,123,200.00	724,372,400	1,524,495,500	
Total TN23 SPOT									5,119,864,123,200.00	724,372,400	1,524,495,500	
Total For TN23									5,119,864,123,200.00	724,372,400	1,524,495,500	
TN23/R On 06/11/2023 Spot Bond			100.00000	37.14632	100.00000	37.06320			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			9.06000	103.17171	9.06000	103.14647			103,539,363,348,000.00	11,428,185,800	4,695,342,700	
Total TN25 SPOT									103,539,363,348,000.00	11,428,185,800	4,695,342,700	
Total For TN25									103,539,363,348,000.00	11,428,185,800	4,695,342,700	
TN25/R On 19/08/2025 Spot Bond			100.00000	17.50380	100.00000	17.46464			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			10.27000	94.11560	10.27000	94.08956			98,687,804,722,000.00	9,609,328,600	22,768,289,900	
Total TN27 SPOT									98,687,804,722,000.00	9,609,328,600	22,768,289,900	
Total For TN27									98,687,804,722,000.00	9,609,328,600	22,768,289,900	
TN27/R On 14/11/2027 Spot Bond			100.00000	9.75455	100.00000	9.73272			0.00	0		
Total TN27/R186 SPOT									0.00	0		
Total For TN27/R186									0.00	0		
TN29 On 07/02/2029 Spot Bond			10.93000	99.27227	10.93000	99.25833			0.00	0		
Total TN29 SPOT									0.00	0		
Total For TN29									0.00	0		
TN30 On 09/10/2030 Spot Bond			11.47000	95.57450	11.47000	95.54538			68,705,300,000,000.00	5,990,000,000	5,230,000,000	
Total TN30 SPOT									68,705,300,000,000.00	5,990,000,000	5,230,000,000	
Total For TN30									68,705,300,000,000.00	5,990,000,000	5,230,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	115.85086	8.00000	115.82603			0.00	0		
Total TN30/R2030 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 TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			11.98200	98.73780	11.98200	98.72264				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.24000	89.93437	12.24000	89.90519			612,000,000,000.00		50,000,000	670,000,000
Total TN40 SPOT									612,000,000,000.00		50,000,000	670,000,000
Total For TN40									612,000,000,000.00		50,000,000	670,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.74661	10.75000	100.71780				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	99.90637				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	99.90477				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.15100	103.39259	5.15100	102.79448				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.67257				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.66673				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.67944				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.69696				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.88952	7.61000	102.80874				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.58720				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.59304				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.88772				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.56000	105.54127	6.56000	105.52245				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.25984				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.59179				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.19628				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.35367				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.85000	104.79296	6.85000	104.77367				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.35367				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	100.50857	8.62000	100.48541				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.47742				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.98470				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.76235				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.72733				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.95472				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.95472				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	99.90710				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	98.11313				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	95.46229				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	95.26118				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	94.62124				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.55445				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.02193				0.00	0	
Total TU1B11 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 TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.61345				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 06/05/2022 Spot Bond					0.00000	101.13844				0.00	0	
Total TWC400 SPOT										0.00	0	
Total For TWC400										0.00	0	
TWC40 On 23/05/2022 Spot Bond					0.00000	100.96062				0.00	0	
Total TWC401 SPOT										0.00	0	
Total For TWC401										0.00	0	
TWC40 On 27/05/2022 Spot Bond					0.00000	100.87748				0.00	0	
Total TWC402 SPOT										0.00	0	
Total For TWC402										0.00	0	
TWC40 On 03/06/2022 Spot Bond					0.00000	100.78999				0.00	0	
Total TWC403 SPOT										0.00	0	
Total For TWC403										0.00	0	
TWC40 On 07/07/2022 Spot Bond					0.00000	100.36136				0.00	0	
Total TWC404 SPOT										0.00	0	
Total For TWC404										0.00	0	
TWC40 On 11/07/2022 Spot Bond					0.00000	100.26866				0.00	0	
Total TWC405 SPOT										0.00	0	
Total For TWC405										0.00	0	
TWC40 On 25/07/2022 Spot Bond					0.00000	100.16087				0.00	0	
Total TWC406 SPOT										0.00	0	
Total For TWC406										0.00	0	
TWC40 On 25/05/2022 Spot Bond					0.00000	100.07862				0.00	0	
Total TWC408 SPOT										0.00	0	
Total For TWC408										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.60000	103.91611	10.60000	103.88695			104,736,297,680,000.00	9,880,782,800	2,470,195,700	
Total UG26 SPOT									14,736,297,680,000.00	9,880,782,800	2,470,195,700	
Total For UG26									14,736,297,680,000.00	9,880,782,800	2,470,195,700	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.21973				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.35833				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.26553				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.40590				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.42230				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.49011				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.69942				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.76212				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.43621				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.54794				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.20207				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.83238				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.86040				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	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
VKE17 On 27/08/2022 Spot Bond					0.00000	101.04938			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.33832			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.87346			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.39e+017	174,364,890,343,500	423,039,293,700
Total for SPOT :									1.39e+017	364,890,343,500	423,039,293,700
Total Futures									1.387234574e+017	364,890,374,773	423,040,941,600
Total Options									6 496 500.000000000	7,500	162,200
Grand Total:									1.39e+017	364,890,382,273	423,041,103,800