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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/06/2022

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 04/08/2022 Bond Future			12.35419	74.09464	12.16977	74.96918			0.00	0	350
ES33 On 03/11/2022 Bond Future			12.59763	71.37893	12.40496	72.26705			0.00	0	0
ES33 On 02/02/2023 Bond Future			12.83279	72.54890	12.63123	73.45279			0.00	0	0
ES33 On 04/05/2023 Bond Future			13.04892	70.06441	12.83824	70.98562			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 04/08/2022 Bond Future			12.74186	72.08033	12.57750	72.96396			0.00	0	4,769
ES42 On 03/11/2022 Bond Future			12.96658	68.85792	12.79469	69.75527			0.00	0	0
ES42 On 02/02/2023 Bond Future			13.17594	69.98842	12.99635	70.90162			0.00	0	0
ES42 On 04/05/2023 Bond Future			13.37724	66.98574	13.18948	67.91637			0.00	0	0
Total ES42 Future									0.00	0	4,769
Total For ES42									0.00	0	4,769
I2025 On 04/08/2022 Bond Future			161.56107	161.56107	161.89250	161.89250			0.00	0	7,305
I2025 On 03/11/2022 Bond Future			163.88557	163.88557	164.22397	164.22397			0.00	0	0
I2025 On 02/02/2023 Bond Future			164.88483	164.88483	165.23144	165.23144			0.00	0	0
I2025 On 04/05/2023 Bond Future			167.84170	167.84170	168.19696	168.19696			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	Open Interest
Total I2025 Future												0.00	0	7,305
Total For I2025												0.00	0	7,305
I2029	On	04/08/2022	Bond Future			119.96922	119.96922	120.65666	120.65666			0.00	0	3,323
I2029	On	03/11/2022	Bond Future			120.45059	120.45059	121.14952	121.14952			0.00	0	0
I2029	On	02/02/2023	Bond Future			122.42120	122.42120	123.13361	123.13361			0.00	0	0
I2029	On	04/05/2023	Bond Future			123.33332	123.33332	124.06030	124.06030			0.00	0	0
Total I2029 Future												0.00	0	3,323
Total For I2029												0.00	0	3,323
I2033	On	04/08/2022	Bond Future			113.65269	113.65269	114.97803	114.97803			0.00	0	7,122
I2033	On	03/11/2022	Bond Future			113.95989	113.95989	115.30585	115.30585			0.00	0	0
I2033	On	02/02/2023	Bond Future			115.82420	115.82420	117.19402	117.19402			0.00	0	0
I2033	On	04/05/2023	Bond Future			116.53363	116.53363	117.92977	117.92977			0.00	0	0
Total I2033 Future												0.00	0	7,122
Total For I2033												0.00	0	7,122
I2038	On	04/08/2022	Bond Future			128.49635	128.49635	129.89425	129.89425			0.00	0	4,102
I2038	On	03/11/2022	Bond Future			130.34520	130.34520	131.76510	131.76510			0.00	0	0
I2038	On	02/02/2023	Bond Future			130.58599	130.58599	132.03117	132.03117			0.00	0	0
I2038	On	04/05/2023	Bond Future			132.92885	132.92885	134.40207	134.40207			0.00	0	0
Total I2038 Future												0.00	0	4,102
Total For I2038												0.00	0	4,102
I2046	On	04/08/2022	Bond Future			117.52163	117.52163	118.72816	118.72816			0.00	0	16,569
I2046	On	03/11/2022	Bond Future			117.25690	117.25690	118.48237	118.48237			0.00	0	1,566
I2046	On	02/02/2023	Bond Future			119.17585	119.17585	120.42350	120.42350			0.00	0	0
I2046	On	04/05/2023	Bond Future			119.29812	119.29812	120.56981	120.56981			0.00	0	0
Total I2046 Future												0.00	0	18,135
Total For I2046												0.00	0	18,135
I2050	On	04/08/2022	Bond Future			119.07414	119.07414	120.90590	120.90590			0.00	0	11,293
I2050	On	03/11/2022	Bond Future			120.78711	120.78711	122.64694	122.64694			0.00	0	0
I2050	On	02/02/2023	Bond Future			120.66221	120.66221	122.55471	122.55471			0.00	0	0
I2050	On	04/05/2023	Bond Future			122.82689	122.82689	124.75489	124.75489			0.00	0	0
Total I2050 Future												0.00	0	11,293
Total For I2050												0.00	0	11,293
R186	On	04/08/2022	Bond Future			9.07469	106.45431	8.83498	107.33413		4.78	36,620,282.64	344	80,971
R186	On	03/11/2022	Bond Future			9.31852	107.95979	9.06017	108.85352		4.61	0.00	0	11,129
R186	On	02/02/2023	Bond Future			9.53953	104.40815	9.25982	105.31808		4.65	0.00	0	0
R186	On	04/05/2023	Bond Future			9.73893	106.26195	9.43490	107.18959		4.49	0.00	0	0
Total R186 Future												36,620,282.64	344	92,100
R186	On	04/08/2022	Bond Future	6.96	Call			0.28000	0.00028	0,030	5.08	0.00	0	3,600

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2022	Bond Future	8.13	Put			2,722.37000	2.72237	3,545,000	4.65	0.00	0	0
R186	On	04/08/2022	Bond Future	8.14	Call			84.48000	0.08448	24,990	4.66	0.00	0	0
R186	On	04/08/2022	Bond Future	8.14	Put			2,687.93000	2.68793	3,508,260	4.66	0.00	0	0
R186	On	04/08/2022	Bond Future	8.15	Call			88.21000	0.08821	26,360	4.66	0.00	0	0
R186	On	04/08/2022	Bond Future	8.15	Put			2,653.63000	2.65363	3,471,600	4.66	0.00	0	0
R186	On	04/08/2022	Bond Future	6.96	Put			7,209.78000	7.20978	8,089,350	5.08	0.00	0	0
R186	On	04/08/2022	Bond Future	7.96	Call			36.84000	0.03684	9,030	4.61	0.00	0	3,600
R186	On	04/08/2022	Bond Future	7.96	Put			3,327.58000	3.32758	4,179,590	4.61	0.00	0	0
R186	On	04/08/2022	Bond Future	9.78	Call			3,504.52000	3.50452	2,705,630	5.94	0.00	0	0
R186	On	04/08/2022	Bond Future	9.78	Put			88.52000	0.08852	169,450	5.94	0.00	0	3,600
R186	On	04/08/2022	Bond Future	8.13	Call			80.88000	0.08088	23,690	4.65	0.00	0	0
R186	On	03/11/2022	Bond Future	8.53	Call			534.92000	0.53492	315,770	4.52	0.00	0	0
R186	On	03/11/2022	Bond Future	8.53	Put			2,399.28000	2.39928	3,073,860	4.52	0.00	0	0
R186	On	03/11/2022	Bond Future	8.54	Call			545.58000	0.54558	323,060	4.53	0.00	0	0
R186	On	03/11/2022	Bond Future	8.54	Put			2,374.39000	2.37439	3,045,600	4.53	0.00	0	0
R186	On	03/11/2022	Bond Future	8.55	Call			556.37000	0.55637	330,470	4.53	0.00	0	0
R186	On	03/11/2022	Bond Future	8.55	Put			2,349.65000	2.34965	3,017,480	4.53	0.00	0	0
R186	On	03/11/2022	Bond Future	8.91	Call			1,050.44000	1.05044	691,340	4.71	0.00	0	0
R186	On	03/11/2022	Bond Future	8.91	Put			1,574.35000	1.57435	2,108,980	4.71	0.00	0	4,310
R186	On	03/11/2022	Bond Future	8.23	Call			280.41000	0.28041	150,010	4.42	0.00	0	4,310
R186	On	03/11/2022	Bond Future	8.23	Put			3,218.09000	3.21809	3,981,420	4.42	0.00	0	0
R186	On	02/02/2023	Bond Future	8.33	Put			3,528.53000	3.52853	4,272,710	4.36	0.00	0	0
R186	On	02/02/2023	Bond Future	8.34	Call			438.13000	0.43813	270,060	4.36	0.00	0	0
R186	On	02/02/2023	Bond Future	8.34	Put			3,502.15000	3.50215	4,244,010	4.36	0.00	0	0
R186	On	02/02/2023	Bond Future	8.32	Call			422.88000	0.42288	259,490	4.35	0.00	0	0
R186	On	02/02/2023	Bond Future	8.32	Put			3,554.77000	3.55477	4,301,310	4.35	0.00	0	0
R186	On	02/02/2023	Bond Future	8.33	Call			430.58000	0.43058	264,830	4.36	0.00	0	0
R186	On	04/05/2023	Bond Future	8.83	Call			1,022.40000	1.02240	728,030	4.42	0.00	0	0
R186	On	04/05/2023	Bond Future	8.83	Put			2,899.57000	2.89957	3,532,840	4.42	0.00	0	0
R186	On	04/05/2023	Bond Future	8.84	Call			1,034.35000	1.03435	737,540	4.43	0.00	0	0
R186	On	04/05/2023	Bond Future	8.84	Put			2,880.15000	2.88015	3,510,980	4.43	0.00	0	0
R186	On	04/05/2023	Bond Future	8.82	Call			1,010.53000	1.01053	718,590	4.42	0.00	0	0
R186	On	04/05/2023	Bond Future	8.82	Put			2,919.09000	2.91909	3,554,790	4.42	0.00	0	0
Total R186 Option												0.00	0	19,420
Total For R186												36,620,282.64	344	111,520
R197	On	04/08/2022	Bond Future			329.39450	329.39450	329.25812	329.25812			0.00	0	870
R197	On	03/11/2022	Bond Future			334.13277	334.13277	333.99885	333.99885			0.00	0	0
R197	On	02/02/2023	Bond Future			330.87425	330.87425	330.74357	330.74357			0.00	0	0
R197	On	04/05/2023	Bond Future			336.81221	336.81221	336.68416	336.68416			0.00	0	0
Total R197 Future												0.00	0	870

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R197										0.00	0	870
R202 On 04/08/2022 Bond Future			247.34278	247.34278	248.12136	248.12136				0.00	0	6,586
R202 On 03/11/2022 Bond Future			250.90064	250.90064	251.69369	251.69369				0.00	0	0
R202 On 02/02/2023 Bond Future			250.37065	250.37065	251.18058	251.18058				0.00	0	0
R202 On 04/05/2023 Bond Future			254.86111	254.86111	255.68964	255.68964				0.00	0	0
Total R202 Future										0.00	0	6,586
Total For R202										0.00	0	6,586
R2023 On 04/08/2022 Bond Future			5.78857	104.48733	5.76016	104.50287		0.55		0.00	0	24,072
R2023 On 03/11/2022 Bond Future			5.83105	102.04908	5.77518	102.06627		0.32		0.00	0	0
Total R2023 Future										0.00	0	24,072
R2023 On 04/08/2022 Bond Future	6.03	Call			197.23000	0.19723	183,740	0.67		0.00	0	0
R2023 On 04/08/2022 Bond Future	6.03	Put			49.81000	0.04981	51,860	0.67		0.00	0	0
R2023 On 04/08/2022 Bond Future	6.04	Call			201.52000	0.20152	187,950	0.67		0.00	0	0
R2023 On 04/08/2022 Bond Future	6.04	Put			48.64000	0.04864	50,610	0.67		0.00	0	0
R2023 On 04/08/2022 Bond Future	6.05	Call			205.69000	0.20569	192,050	0.67		0.00	0	0
R2023 On 04/08/2022 Bond Future	6.05	Put			47.36000	0.04736	49,260	0.67		0.00	0	0
R2023 On 03/11/2022 Bond Future	6.25	Call			191.93000	0.19193	178,900	0.40		0.00	0	0
R2023 On 03/11/2022 Bond Future	6.25	Put			46.02000	0.04602	50,180	0.40		0.00	0	0
R2023 On 03/11/2022 Bond Future	6.26	Call			194.33000	0.19433	181,250	0.40		0.00	0	0
R2023 On 03/11/2022 Bond Future	6.26	Put			45.36000	0.04536	49,470	0.40		0.00	0	0
R2023 On 03/11/2022 Bond Future	6.27	Call			196.76000	0.19676	183,620	0.40		0.00	0	0
R2023 On 03/11/2022 Bond Future	6.27	Put			44.72000	0.04472	48,770	0.40		0.00	0	0
Total R2023 Option										0.00	0	0
Total For R2023										0.00	0	24,072
R2030 On 04/08/2022 Bond Future			10.57854	87.11938	10.33137	88.27627		7.93	125,277,668.44		1,438	98,633
R2030 On 03/11/2022 Bond Future			10.79782	88.35265	10.53827	89.52717		7.69	0.00		0	18,740
R2030 On 02/02/2023 Bond Future			11.00456	85.77322	10.73128	86.96818		7.74	0.00		0	0
R2030 On 04/05/2023 Bond Future			11.19807	87.29835	10.91022	88.51584		7.43	0.00		0	0
Total R2030 Future									125,277,668.44		1,438	117,373
R2030 On 04/08/2022 Bond Future	9.54	Put			3,926.13000	3.92613	5,020,380	7.58		0.00	0	0
R2030 On 04/08/2022 Bond Future	9.55	Call			91.57000	0.09157	26,280	7.58		0.00	0	0
R2030 On 04/08/2022 Bond Future	9.55	Put			3,880.41000	3.88041	4,972,010	7.58		0.00	0	0
R2030 On 04/08/2022 Bond Future	9.56	Call			95.81000	0.09581	27,800	7.59		0.00	0	0
R2030 On 04/08/2022 Bond Future	9.56	Put			3,834.86000	3.83486	4,923,740	7.59		0.00	0	0
R2030 On 04/08/2022 Bond Future	10.95	Call			3,141.33000	3.14133	2,212,650	9.01		0.00	0	0
R2030 On 04/08/2022 Bond Future	8.30	Call			0.04000	0.00004	0,000	7.46		0.00	0	800
R2030 On 04/08/2022 Bond Future	8.30	Put			10,290.95000	10.29095	11,447,800	7.46		0.00	0	0
R2030 On 04/08/2022 Bond Future	9.05	Call			6.01000	0.00601	0,950	7.27		0.00	0	800
R2030 On 04/08/2022 Bond Future	9.05	Put			6,328.42000	6.32842	7,480,250	7.27		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	Open Interest
R2030	On	04/08/2022	Bond Future	9.54	Call			87.47000	0.08747	24,830	7.58	0.00	0	0
R2030	On	04/08/2022	Bond Future	10.95	Put			282.09000	0.28209	510,300	9.01	0.00	0	800
R2030	On	03/11/2022	Bond Future	10.09	Call			892.00000	0.89200	551,900	7.60	0.00	0	0
R2030	On	03/11/2022	Bond Future	10.09	Put			2,968.86000	2.96886	3,803,280	7.60	0.00	0	0
R2030	On	03/11/2022	Bond Future	11.57	Put			491.66000	0.49166	716,650	9.06	0.00	0	500
R2030	On	03/11/2022	Bond Future	9.70	Call			409.03000	0.40903	225,170	7.36	0.00	0	500
R2030	On	03/11/2022	Bond Future	9.70	Put			4,343.98000	4.34398	5,334,640	7.36	0.00	0	0
R2030	On	03/11/2022	Bond Future	10.08	Call			876.58000	0.87658	540,950	7.60	0.00	0	0
R2030	On	03/11/2022	Bond Future	10.08	Put			3,000.48000	3.00048	3,839,370	7.60	0.00	0	0
R2030	On	03/11/2022	Bond Future	10.10	Call			907.81000	0.90781	563,180	7.61	0.00	0	0
R2030	On	03/11/2022	Bond Future	10.10	Put			2,937.66000	2.93766	3,767,550	7.61	0.00	0	0
R2030	On	03/11/2022	Bond Future	10.20	Call			1,074.89000	1.07489	684,130	7.66	0.00	0	500
R2030	On	03/11/2022	Bond Future	10.20	Put			2,636.36000	2.63636	3,420,120	7.66	0.00	0	0
R2030	On	03/11/2022	Bond Future	11.57	Call			5,043.42000	5.04342	4,093,890	9.06	0.00	0	0
R2030	On	02/02/2023	Bond Future	9.99	Put			4,205.43000	4.20543	5,106,660	7.45	0.00	0	0
R2030	On	02/02/2023	Bond Future	10.00	Call			869.09000	0.86909	571,890	7.46	0.00	0	0
R2030	On	02/02/2023	Bond Future	10.00	Put			4,172.44000	4.17244	5,070,200	7.46	0.00	0	0
R2030	On	02/02/2023	Bond Future	10.01	Call			882.25000	0.88225	581,620	7.47	0.00	0	0
R2030	On	02/02/2023	Bond Future	10.01	Put			4,139.36000	4.13936	5,033,690	7.47	0.00	0	0
R2030	On	02/02/2023	Bond Future	9.80	Call			628.82000	0.62882	397,610	7.34	0.00	0	0
R2030	On	02/02/2023	Bond Future	9.80	Put			4,863.20000	4.86320	5,826,950	7.34	0.00	0	0
R2030	On	02/02/2023	Bond Future	9.83	Call			661.55000	0.66155	420,930	7.36	0.00	0	400
R2030	On	02/02/2023	Bond Future	9.83	Put			4,755.50000	4.75550	5,709,840	7.36	0.00	0	0
R2030	On	02/02/2023	Bond Future	9.94	Call			791.50000	0.79150	514,850	7.42	0.00	0	0
R2030	On	02/02/2023	Bond Future	9.94	Put			4,372.89000	4.37289	5,291,200	7.42	0.00	0	102
R2030	On	02/02/2023	Bond Future	9.20	Call			213.80000	0.21380	120,290	7.21	0.00	0	0
R2030	On	02/02/2023	Bond Future	9.20	Put			7,315.05000	7.31505	8,416,500	7.21	0.00	0	0
R2030	On	02/02/2023	Bond Future	9.66	Call			490.78000	0.49078	301,090	7.26	0.00	0	0
R2030	On	02/02/2023	Bond Future	9.66	Put			5,384.12000	5.38412	6,389,390	7.26	0.00	0	102
R2030	On	02/02/2023	Bond Future	9.79	Call			618.16000	0.61816	390,060	7.33	0.00	0	0
R2030	On	02/02/2023	Bond Future	9.79	Put			4,899.41000	4.89941	5,866,270	7.33	0.00	0	0
R2030	On	02/02/2023	Bond Future	8.81	Call			100.86000	0.10086	53,100	7.26	0.00	0	102
R2030	On	02/02/2023	Bond Future	9.99	Call			855.82000	0.85582	562,090	7.45	0.00	0	0
R2030	On	02/02/2023	Bond Future	8.81	Put			9,126.66000	9.12666	10,273,860	7.26	0.00	0	0
R2030	On	02/02/2023	Bond Future	9.04	Call			158.62000	0.15862	86,870	7.23	0.00	0	0
R2030	On	02/02/2023	Bond Future	9.04	Put			8,043.50000	8.04350	9,166,710	7.23	0.00	0	0
R2030	On	02/02/2023	Bond Future	9.08	Call			171.13000	0.17113	94,350	7.22	0.00	0	400
R2030	On	02/02/2023	Bond Future	9.08	Put			7,859.33000	7.85933	8,977,510	7.22	0.00	0	0
R2030	On	02/02/2023	Bond Future	11.12	Call			3,226.04000	3.22604	2,507,860	8.24	0.00	0	0
R2030	On	02/02/2023	Bond Future	11.12	Put			1,532.58000	1.53258	2,009,360	8.24	0.00	0	0
R2030	On	02/02/2023	Bond Future	11.16	Call			3,342.09000	3.34209	2,610,280	8.28	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	Open Interest
R2030	On	02/02/2023	Bond Future	11.16	Put			1,476.76000	1.47676	1,939,910	8.28	0.00	0	400
R2030	On	04/05/2023	Bond Future	10.53	Call			1,736.46000	1.73646	1,274,790	7.32	0.00	0	0
R2030	On	04/05/2023	Bond Future	10.53	Put			3,378.58000	3.37858	4,134,400	7.32	0.00	0	0
R2030	On	04/05/2023	Bond Future	10.54	Call			1,754.84000	1.75484	1,289,810	7.32	0.00	0	0
R2030	On	04/05/2023	Bond Future	9.78	Call			656.16000	0.65616	431,410	6.86	0.00	0	400
R2030	On	04/05/2023	Bond Future	9.78	Put			5,654.55000	5.65455	6,647,290	6.86	0.00	0	0
R2030	On	04/05/2023	Bond Future	10.00	Call			907.35000	0.90735	618,790	7.00	0.00	0	1,080
R2030	On	04/05/2023	Bond Future	12.04	Put			1,054.57000	1.05457	1,368,720	8.55	0.00	0	1,080
R2030	On	04/05/2023	Bond Future	10.52	Call			1,718.18000	1.71818	1,259,890	7.31	0.00	0	0
R2030	On	04/05/2023	Bond Future	10.52	Put			3,404.02000	3.40402	4,163,220	7.31	0.00	0	0
R2030	On	04/05/2023	Bond Future	10.00	Put			4,904.78000	4.90478	5,833,710	7.00	0.00	0	0
R2030	On	04/05/2023	Bond Future	9.03	Call			206.74000	0.20674	122,270	6.80	0.00	0	400
R2030	On	04/05/2023	Bond Future	9.03	Put			8,723.82000	8.72382	9,856,840	6.80	0.00	0	0
R2030	On	04/05/2023	Bond Future	10.54	Put			3,353.27000	3.35327	4,105,730	7.32	0.00	0	0
R2030	On	04/05/2023	Bond Future	9.58	Call			493.05000	0.49305	315,290	6.83	0.00	0	150
R2030	On	04/05/2023	Bond Future	9.58	Put			6,413.52000	6.41352	7,453,250	6.83	0.00	0	0
R2030	On	04/05/2023	Bond Future	11.34	Call			3,606.96000	3.60696	2,879,700	7.86	0.00	0	0
R2030	On	04/05/2023	Bond Future	11.34	Put			1,797.17000	1.79717	2,287,400	7.86	0.00	0	150
R2030	On	04/05/2023	Bond Future	11.62	Call			4,412.10000	4.41210	3,606,720	8.13	0.00	0	0
R2030	On	04/05/2023	Bond Future	11.62	Put			1,449.04000	1.44904	1,861,150	8.13	0.00	0	400
R2030	On	04/05/2023	Bond Future	12.04	Call			5,710.35000	5.71035	4,807,010	8.55	0.00	0	0
Total R2030 Option												0.00	0	9,066
Total For R2030												125,277,668.44	1,438	126,439
R2032	On	04/08/2022	Bond Future			11.03188	86.69300	10.78511	87.98729		8.91	3,987,878.00	46	79,324
R2032	On	03/11/2022	Bond Future			11.24359	83.76946	10.98561	85.08323		9.00	0.00	0	87,936
R2032	On	02/02/2023	Bond Future			11.43988	85.12292	11.16996	86.45934		8.64	0.00	0	0
R2032	On	04/05/2023	Bond Future			11.62029	82.47768	11.33780	83.83907		8.67	0.00	0	0
Total R2032 Future												3,987,878.00	46	167,260
R2032	On	04/08/2022	Bond Future	8.97	Call			0.10000	0.00010	0,010	7.94	0.00	0	800
R2032	On	04/08/2022	Bond Future	8.97	Put			10,388.34000	10.38834	11,682,540	7.94	0.00	0	0
R2032	On	04/08/2022	Bond Future	9.40	Call			2.04000	0.00204	0,240	7.77	0.00	0	0
R2032	On	04/08/2022	Bond Future	11.89	Call			5,683.00000	5.68300	4,473,510	10.77	0.00	0	0
R2032	On	04/08/2022	Bond Future	11.89	Put			88.55000	0.08855	173,350	10.77	0.00	0	0
R2032	On	04/08/2022	Bond Future	10.70	Call			1,034.47000	1.03447	527,040	9.13	0.00	0	0
R2032	On	04/08/2022	Bond Future	10.70	Put			1,487.06000	1.48706	2,273,920	9.13	0.00	0	7,500
R2032	On	04/08/2022	Bond Future	11.00	Call			1,937.28000	1.93728	1,169,300	9.57	0.00	0	0
R2032	On	04/08/2022	Bond Future	11.60	Call			4,373.70000	4.37370	3,249,480	10.49	0.00	0	0
R2032	On	04/08/2022	Bond Future	11.60	Put			198.50000	0.19850	368,570	10.49	0.00	0	800
R2032	On	04/08/2022	Bond Future	10.21	Call			227.79000	0.22779	78,360	8.59	0.00	0	0
R2032	On	04/08/2022	Bond Future	10.21	Put			3,349.55000	3.34955	4,494,410	8.59	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	Open Interest
R2032	On	04/08/2022	Bond Future	10.22	Call			237.13000	0.23713	82,430	8.60	0.00	0	0
R2032	On	04/08/2022	Bond Future	9.72	Put			5,920.99000	5.92099	7,200,440	7.97	0.00	0	0
R2032	On	04/08/2022	Bond Future	10.50	Call			608.93000	0.60893	269,760	8.91	0.00	0	900
R2032	On	04/08/2022	Bond Future	10.50	Put			2,137.80000	2.13780	3,092,920	8.91	0.00	0	0
R2032	On	04/08/2022	Bond Future	9.80	Call			29.81000	0.02981	6,180	8.05	0.00	0	900
R2032	On	04/08/2022	Bond Future	9.80	Put			5,470.70000	5.47070	6,741,360	8.05	0.00	0	0
R2032	On	04/08/2022	Bond Future	10.10	Call			141.86000	0.14186	43,150	8.42	0.00	0	0
R2032	On	04/08/2022	Bond Future	11.00	Put			808.71000	0.80871	1,335,020	9.57	0.00	0	7,500
R2032	On	04/08/2022	Bond Future	9.40	Put			7,783.90000	7.78390	9,076,390	7.77	0.00	0	0
R2032	On	04/08/2022	Bond Future	9.72	Call			18.20000	0.01820	3,360	7.97	0.00	0	800
R2032	On	04/08/2022	Bond Future	10.10	Put			3,878.02000	3.87802	5,073,600	8.42	0.00	0	0
R2032	On	04/08/2022	Bond Future	10.20	Call			218.71000	0.21871	74,440	8.57	0.00	0	0
R2032	On	04/08/2022	Bond Future	10.20	Put			3,396.09000	3.39609	4,546,110	8.57	0.00	0	0
R2032	On	04/08/2022	Bond Future	10.22	Put			3,303.32000	3.30332	4,442,910	8.60	0.00	0	0
R2032	On	03/11/2022	Bond Future	10.67	Put			2,868.16000	2.86816	3,735,310	8.93	0.00	0	0
R2032	On	03/11/2022	Bond Future	10.16	Call			423.86000	0.42386	226,950	8.39	0.00	0	0
R2032	On	03/11/2022	Bond Future	10.49	Put			3,487.64000	3.48764	4,450,200	8.77	0.00	0	454
R2032	On	03/11/2022	Bond Future	9.46	Call			54.10000	0.05410	21,610	7.95	0.00	0	500
R2032	On	03/11/2022	Bond Future	10.56	Put			3,237.28000	3.23728	4,163,470	8.83	0.00	0	180
R2032	On	03/11/2022	Bond Future	10.66	Call			1,202.33000	1.20233	761,170	8.92	0.00	0	0
R2032	On	03/11/2022	Bond Future	10.66	Put			2,900.41000	2.90041	3,773,020	8.92	0.00	0	0
R2032	On	03/11/2022	Bond Future	10.67	Call			1,222.90000	1.22290	776,280	8.93	0.00	0	750
R2032	On	03/11/2022	Bond Future	10.11	Put			5,043.20000	5.04320	6,179,930	8.32	0.00	0	454
R2032	On	03/11/2022	Bond Future	9.31	Call			34.26000	0.03426	13,020	7.98	0.00	0	180
R2032	On	03/11/2022	Bond Future	10.16	Put			4,819.11000	4.81911	5,935,970	8.39	0.00	0	180
R2032	On	03/11/2022	Bond Future	10.21	Call			480.39000	0.48039	262,500	8.45	0.00	0	500
R2032	On	03/11/2022	Bond Future	10.21	Put			4,600.92000	4.60092	5,696,800	8.45	0.00	0	0
R2032	On	03/11/2022	Bond Future	10.49	Call			884.89000	0.88489	533,680	8.77	0.00	0	0
R2032	On	03/11/2022	Bond Future	9.36	Call			40.00000	0.04000	15,460	7.97	0.00	0	454
R2032	On	03/11/2022	Bond Future	9.36	Put			8,988.10000	8.98810	10,277,330	7.97	0.00	0	0
R2032	On	03/11/2022	Bond Future	9.46	Put			8,416.52000	8.41652	9,697,800	7.95	0.00	0	0
R2032	On	03/11/2022	Bond Future	9.92	Call			215.82000	0.21582	103,640	8.08	0.00	0	750
R2032	On	03/11/2022	Bond Future	9.92	Put			5,945.54000	5.94554	7,147,130	8.08	0.00	0	0
R2032	On	03/11/2022	Bond Future	10.11	Call			372.11000	0.37211	195,070	8.32	0.00	0	0
R2032	On	03/11/2022	Bond Future	11.55	Call			3,828.43000	3.82843	2,925,540	10.01	0.00	0	0
R2032	On	03/11/2022	Bond Future	11.55	Put			989.60000	0.98960	1,400,480	10.01	0.00	0	500
R2032	On	03/11/2022	Bond Future	12.30	Call			6,795.04000	6.79504	5,661,360	11.08	0.00	0	0
R2032	On	03/11/2022	Bond Future	12.30	Put			378.91000	0.37891	559,000	11.08	0.00	0	750
R2032	On	03/11/2022	Bond Future	10.56	Call			1,008.56000	1.00856	620,980	8.83	0.00	0	0
R2032	On	03/11/2022	Bond Future	9.31	Put			9,277.03000	9.27703	10,569,560	7.98	0.00	0	0
R2032	On	02/02/2023	Bond Future	10.40	Call			852.19000	0.85219	546,890	8.15	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	Open Interest
R2032	On	02/02/2023	Bond Future	10.40	Put			4,826.27000	4.82627	5,857,390	8.15	0.00	0	0
R2032	On	02/02/2023	Bond Future	10.50	Call			1,008.43000	1.00843	661,790	8.25	0.00	0	0
R2032	On	02/02/2023	Bond Future	10.50	Put			4,452.43000	4.45243	5,442,210	8.25	0.00	0	454
R2032	On	02/02/2023	Bond Future	10.67	Call			1,306.05000	1.30605	886,510	8.39	0.00	0	750
R2032	On	02/02/2023	Bond Future	10.22	Call			612.06000	0.61206	375,970	7.98	0.00	0	500
R2032	On	02/02/2023	Bond Future	10.22	Put			5,551.05000	5.55105	6,651,380	7.98	0.00	0	0
R2032	On	02/02/2023	Bond Future	10.38	Call			823.05000	0.82305	525,770	8.13	0.00	0	0
R2032	On	02/02/2023	Bond Future	10.38	Put			4,903.65000	4.90365	5,942,790	8.13	0.00	0	0
R2032	On	02/02/2023	Bond Future	10.39	Call			837.65000	0.83765	536,350	8.14	0.00	0	0
R2032	On	02/02/2023	Bond Future	12.75	Put			545.80000	0.54580	747,220	10.69	0.00	0	750
R2032	On	02/02/2023	Bond Future	9.47	Call			132.14000	0.13214	68,590	7.77	0.00	0	500
R2032	On	02/02/2023	Bond Future	9.47	Put			9,245.52000	9.24552	10,518,390	7.77	0.00	0	0
R2032	On	02/02/2023	Bond Future	9.92	Call			332.81000	0.33281	189,460	7.76	0.00	0	750
R2032	On	02/02/2023	Bond Future	9.92	Put			6,911.33000	6.91133	8,104,400	7.76	0.00	0	0
R2032	On	02/02/2023	Bond Future	10.16	Call			543.31000	0.54331	328,530	7.92	0.00	0	0
R2032	On	02/02/2023	Bond Future	10.67	Put			3,858.62000	3.85862	4,775,500	8.39	0.00	0	0
R2032	On	02/02/2023	Bond Future	11.84	Put			1,280.43000	1.28043	1,706,490	9.51	0.00	0	500
R2032	On	02/02/2023	Bond Future	12.75	Call			7,978.51000	7.97851	6,843,510	10.69	0.00	0	0
R2032	On	02/02/2023	Bond Future	10.16	Put			5,807.05000	5.80705	6,928,690	7.92	0.00	0	454
R2032	On	02/02/2023	Bond Future	9.31	Call			91.76000	0.09176	46,020	7.77	0.00	0	454
R2032	On	02/02/2023	Bond Future	9.31	Put			10,128.89000	10.12889	11,419,570	7.77	0.00	0	0
R2032	On	02/02/2023	Bond Future	10.39	Put			4,864.97000	4.86497	5,900,090	8.14	0.00	0	0
R2032	On	02/02/2023	Bond Future	11.69	Call			4,027.51000	4.02751	3,169,750	9.33	0.00	0	0
R2032	On	02/02/2023	Bond Future	11.69	Put			1,478.01000	1.47801	1,956,670	9.33	0.00	0	0
R2032	On	02/02/2023	Bond Future	11.84	Call			4,545.99000	4.54599	3,635,630	9.51	0.00	0	0
R2032	On	04/05/2023	Bond Future	10.87	Call			1,752.70000	1.75270	1,269,950	8.59	0.00	0	0
R2032	On	04/05/2023	Bond Future	10.87	Put			4,073.99000	4.07399	4,952,630	8.59	0.00	0	0
R2032	On	04/05/2023	Bond Future	10.88	Call			1,772.44000	1.77244	1,285,860	8.59	0.00	0	0
R2032	On	04/05/2023	Bond Future	10.88	Put			4,043.22000	4.04322	4,918,030	8.59	0.00	0	0
R2032	On	04/05/2023	Bond Future	10.89	Call			1,792.61000	1.79261	1,302,170	8.60	0.00	0	0
R2032	On	04/05/2023	Bond Future	10.89	Put			4,012.92000	4.01292	4,883,870	8.60	0.00	0	0
Total R2032 Option												0.00	0	29,964
Total For R2032												3,987,878.00	46	197,224
R2035	On	04/08/2022	Bond Future			11.32884	87.68737	11.14367	88.77662		10.03	472,196,487.45	5,385	131,448
R2035	On	03/11/2022	Bond Future			11.52757	84.44310	11.33452	85.54899		10.13	0.00	0	3,020
R2035	On	02/02/2023	Bond Future			11.71567	85.80659	11.51413	86.93173		9.68	0.00	0	0
R2035	On	04/05/2023	Bond Future			11.88035	82.83482	11.67028	83.98122		9.73	0.00	0	0
Total R2035 Future												472,196,487.45	5,385	134,468
R2035	On	04/08/2022	Bond Future	9.53	Call			0.45000	0.00045	0,070	8.73	0.00	0	400
R2035	On	04/08/2022	Bond Future	9.53	Put			10,406.53000	10.40653	11,495,400	8.73	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	Open Interest
R2035	On	04/08/2022	Bond Future	9.84	Call			4.22000	0.00422	0,880	8.74	0.00	0	100
R2035	On	04/08/2022	Bond Future	11.13	Call			1,413.36000	1.41336	896,390	10.57	0.00	0	0
R2035	On	04/08/2022	Bond Future	11.13	Put			1,494.58000	1.49458	2,066,860	10.57	0.00	0	100
R2035	On	04/08/2022	Bond Future	12.18	Call			5,981.51000	5.98151	4,970,420	12.18	0.00	0	0
R2035	On	04/08/2022	Bond Future	10.72	Call			469.65000	0.46965	239,110	9.99	0.00	0	0
R2035	On	04/08/2022	Bond Future	10.72	Put			3,039.35000	3.03935	3,898,060	9.99	0.00	0	0
R2035	On	04/08/2022	Bond Future	10.73	Call			485.05000	0.48505	248,520	10.01	0.00	0	0
R2035	On	04/08/2022	Bond Future	10.53	Put			3,996.30000	3.99630	4,953,690	9.76	0.00	0	0
R2035	On	04/08/2022	Bond Future	10.74	Call			500.90000	0.50090	258,270	10.02	0.00	0	0
R2035	On	04/08/2022	Bond Future	10.74	Put			2,946.81000	2.94681	3,793,430	10.02	0.00	0	0
R2035	On	04/08/2022	Bond Future	9.84	Put			8,276.48000	8.27648	9,362,390	8.74	0.00	0	0
R2035	On	04/08/2022	Bond Future	10.53	Call			238.08000	0.23808	106,220	9.76	0.00	0	400
R2035	On	04/08/2022	Bond Future	10.73	Put			2,992.82000	2.99282	3,845,540	10.01	0.00	0	0
R2035	On	04/08/2022	Bond Future	12.18	Put			135.91000	0.13591	214,070	12.18	0.00	0	400
R2035	On	04/08/2022	Bond Future	10.64	Call			358.31000	0.35831	173,030	9.89	0.00	0	0
R2035	On	04/08/2022	Bond Future	10.64	Put			3,425.66000	3.42566	4,329,630	9.89	0.00	0	100
R2035	On	03/11/2022	Bond Future	10.99	Put			3,369.42000	3.36942	4,088,950	10.12	0.00	0	582
R2035	On	03/11/2022	Bond Future	11.05	Call			1,483.97000	1.48397	1,069,700	10.18	0.00	0	1,000
R2035	On	03/11/2022	Bond Future	11.05	Put			3,152.69000	3.15269	3,844,310	10.18	0.00	0	0
R2035	On	03/11/2022	Bond Future	11.13	Call			1,685.37000	1.68537	1,233,580	10.27	0.00	0	0
R2035	On	03/11/2022	Bond Future	9.82	Put			9,508.33000	9.50833	10,585,280	8.78	0.00	0	0
R2035	On	03/11/2022	Bond Future	10.30	Call			276.30000	0.27630	162,260	9.19	0.00	0	1,000
R2035	On	03/11/2022	Bond Future	10.30	Put			6,576.23000	6.57623	7,568,080	9.19	0.00	0	0
R2035	On	03/11/2022	Bond Future	10.57	Call			576.06000	0.57606	370,430	9.61	0.00	0	0
R2035	On	03/11/2022	Bond Future	12.68	Put			445.63000	0.44563	587,060	12.73	0.00	0	1,000
R2035	On	03/11/2022	Bond Future	10.99	Call			1,342.77000	1.34277	956,410	10.12	0.00	0	0
R2035	On	03/11/2022	Bond Future	11.15	Call			1,737.83000	1.73783	1,276,650	10.29	0.00	0	0
R2035	On	03/11/2022	Bond Future	11.15	Put			2,814.69000	2.81469	3,459,400	10.29	0.00	0	0
R2035	On	03/11/2022	Bond Future	12.68	Call			7,736.08000	7.73608	6,771,620	12.73	0.00	0	0
R2035	On	03/11/2022	Bond Future	10.57	Put			5,168.80000	5.16880	6,069,060	9.61	0.00	0	582
R2035	On	03/11/2022	Bond Future	11.13	Put			2,880.14000	2.88014	3,534,240	10.27	0.00	0	0
R2035	On	03/11/2022	Bond Future	9.82	Call			57.05000	0.05705	28,110	8.78	0.00	0	582
R2035	On	03/11/2022	Bond Future	11.14	Call			1,711.38000	1.71138	1,254,900	10.28	0.00	0	0
R2035	On	03/11/2022	Bond Future	11.14	Put			2,847.17000	2.84717	3,496,580	10.28	0.00	0	0
R2035	On	02/02/2023	Bond Future	10.88	Call			1,219.36000	1.21936	897,570	9.35	0.00	0	0
R2035	On	02/02/2023	Bond Future	10.88	Put			4,906.57000	4.90657	5,709,920	9.35	0.00	0	0
R2035	On	02/02/2023	Bond Future	11.05	Call			1,568.64000	1.56864	1,183,520	9.51	0.00	0	1,000
R2035	On	02/02/2023	Bond Future	11.05	Put			4,244.93000	4.24493	4,984,950	9.51	0.00	0	0
R2035	On	02/02/2023	Bond Future	11.06	Call			1,590.41000	1.59041	1,201,540	9.52	0.00	0	0
R2035	On	02/02/2023	Bond Future	10.66	Call			838.22000	0.83822	594,430	9.11	0.00	0	0
R2035	On	02/02/2023	Bond Future	10.66	Put			5,858.87000	5.85887	6,740,220	9.11	0.00	0	582

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	02/02/2023	Bond Future	10.86	Call			1,181.50000	1.18150	867,010	9.33	0.00	0	0
R2035	On	02/02/2023	Bond Future	10.86	Put			4,988.75000	4.98875	5,799,400	9.33	0.00	0	0
R2035	On	02/02/2023	Bond Future	10.87	Call			1,200.34000	1.20034	882,200	9.34	0.00	0	0
R2035	On	02/02/2023	Bond Future	13.22	Put			585.22000	0.58522	733,760	12.37	0.00	0	1,000
R2035	On	02/02/2023	Bond Future	10.30	Call			392.08000	0.39208	257,560	8.66	0.00	0	1,000
R2035	On	02/02/2023	Bond Future	10.30	Put			7,657.76000	7.65776	8,648,380	8.66	0.00	0	0
R2035	On	02/02/2023	Bond Future	10.60	Call			747.99000	0.74799	524,370	9.03	0.00	0	0
R2035	On	02/02/2023	Bond Future	10.60	Put			6,137.32000	6.13732	7,038,840	9.03	0.00	0	0
R2035	On	02/02/2023	Bond Future	10.64	Call			807.34000	0.80734	570,350	9.08	0.00	0	400
R2035	On	02/02/2023	Bond Future	11.06	Put			4,207.75000	4.20775	4,944,020	9.52	0.00	0	582
R2035	On	02/02/2023	Bond Future	9.81	Call			134.23000	0.13423	80,870	8.59	0.00	0	582
R2035	On	02/02/2023	Bond Future	9.81	Put			10,586.55000	10.58655	11,658,330	8.59	0.00	0	0
R2035	On	02/02/2023	Bond Future	9.85	Call			147.31000	0.14731	89,380	8.59	0.00	0	0
R2035	On	02/02/2023	Bond Future	9.85	Put			10,333.67000	10.33367	11,400,880	8.59	0.00	0	0
R2035	On	02/02/2023	Bond Future	9.89	Call			161.46000	0.16146	98,640	8.59	0.00	0	400
R2035	On	02/02/2023	Bond Future	10.87	Put			4,947.54000	4.94754	5,754,540	9.34	0.00	0	0
R2035	On	02/02/2023	Bond Future	11.94	Put			1,861.58000	1.86158	2,277,890	10.47	0.00	0	0
R2035	On	02/02/2023	Bond Future	11.98	Call			4,361.88000	4.36188	3,640,660	10.53	0.00	0	0
R2035	On	02/02/2023	Bond Future	11.98	Put			1,793.86000	1.79386	2,197,780	10.53	0.00	0	400
R2035	On	02/02/2023	Bond Future	13.22	Call			9,455.12000	9.45512	8,478,520	12.37	0.00	0	0
R2035	On	02/02/2023	Bond Future	9.89	Put			10,082.90000	10.08290	11,145,220	8.59	0.00	0	0
R2035	On	02/02/2023	Bond Future	10.64	Put			5,950.64000	5.95064	6,838,790	9.08	0.00	0	0
R2035	On	02/02/2023	Bond Future	11.94	Call			4,213.61000	4.21361	3,504,780	10.47	0.00	0	0
R2035	On	04/05/2023	Bond Future	12.46	Put			1,732.47000	1.73247	2,081,870	11.08	0.00	0	400
R2035	On	04/05/2023	Bond Future	9.85	Call			232.40000	0.23240	153,870	8.79	0.00	0	400
R2035	On	04/05/2023	Bond Future	9.85	Put			11,195.70000	11.19570	12,263,570	8.79	0.00	0	0
R2035	On	04/05/2023	Bond Future	10.60	Call			882.72000	0.88272	648,370	9.20	0.00	0	400
R2035	On	04/05/2023	Bond Future	10.60	Put			7,094.60000	7.09460	8,006,650	9.20	0.00	0	0
R2035	On	04/05/2023	Bond Future	11.20	Call			1,977.73000	1.97773	1,555,870	9.69	0.00	0	0
R2035	On	04/05/2023	Bond Future	11.21	Call			2,000.13000	2.00013	1,574,990	9.70	0.00	0	0
R2035	On	04/05/2023	Bond Future	11.21	Put			4,593.67000	4.59367	5,314,930	9.70	0.00	0	0
R2035	On	04/05/2023	Bond Future	11.22	Call			2,022.68000	2.02268	1,594,250	9.71	0.00	0	0
R2035	On	04/05/2023	Bond Future	11.22	Put			4,558.65000	4.55865	5,276,620	9.71	0.00	0	0
R2035	On	04/05/2023	Bond Future	12.46	Call			5,926.33000	5.92633	5,129,330	11.08	0.00	0	0
R2035	On	04/05/2023	Bond Future	11.20	Put			4,628.89000	4.62889	5,353,430	9.69	0.00	0	0
Total R2035 Option												0.00	0	13,392
Total For R2035												472,196,487.45	5,385	147,860
R2037	On	04/08/2022	Bond Future			11.53351	79.11337	11.34844	80.20525		11.26	0.00	0	135,028
R2037	On	03/11/2022	Bond Future			11.72108	80.23350	11.52853	81.34192		10.84	0.00	0	2,000
R2037	On	02/02/2023	Bond Future			11.89852	77.27307	11.69788	78.40076		10.94	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	Open Interest
R2037	On	04/05/2023	Bond Future			12.06304	78.64836	11.85415	79.79733		10.47	0.00	0	0
Total R2037 Future												0.00	0	137,028
R2037	On	04/08/2022	Bond Future	10.91	Call			454.28000	0.45428	229,940	11.13	0.00	0	0
R2037	On	04/08/2022	Bond Future	10.91	Put			3,132.29000	3.13229	3,999,830	11.13	0.00	0	0
R2037	On	04/08/2022	Bond Future	11.21	Call			1,065.70000	1.06570	638,350	11.56	0.00	0	1,050
R2037	On	04/08/2022	Bond Future	11.21	Put			1,897.24000	1.89724	2,561,770	11.56	0.00	0	0
R2037	On	04/08/2022	Bond Future	11.42	Call			1,703.55000	1.70355	1,121,810	11.96	0.00	0	0
R2037	On	04/08/2022	Bond Future	11.42	Put			1,278.71000	1.27871	1,788,850	11.96	0.00	0	50
R2037	On	04/08/2022	Bond Future	10.90	Put			3,180.16000	3.18016	4,053,560	11.12	0.00	0	50
R2037	On	04/08/2022	Bond Future	11.95	Call			3,890.42000	3.89042	3,006,640	13.07	0.00	0	0
R2037	On	04/08/2022	Bond Future	11.95	Put			421.30000	0.42130	629,400	13.07	0.00	0	1,050
R2037	On	04/08/2022	Bond Future	10.10	Call			6.64000	0.00664	1,510	9.82	0.00	0	50
R2037	On	04/08/2022	Bond Future	10.10	Put			7,991.51000	7.99151	9,078,260	9.82	0.00	0	0
R2037	On	04/08/2022	Bond Future	10.89	Call			425.12000	0.42512	212,410	11.11	0.00	0	0
R2037	On	04/08/2022	Bond Future	10.89	Put			3,228.44000	3.22844	4,107,610	11.11	0.00	0	0
R2037	On	04/08/2022	Bond Future	10.90	Call			439.53000	0.43953	221,050	11.12	0.00	0	0
R2037	On	03/11/2022	Bond Future	11.30	Call			1,645.26000	1.64526	1,201,810	10.90	0.00	0	0
R2037	On	03/11/2022	Bond Future	11.30	Put			2,991.41000	2.99141	3,656,380	10.90	0.00	0	0
R2037	On	03/11/2022	Bond Future	11.31	Call			1,671.20000	1.67120	1,223,040	10.91	0.00	0	0
R2037	On	03/11/2022	Bond Future	11.31	Put			2,957.74000	2.95774	3,618,000	10.91	0.00	0	0
R2037	On	03/11/2022	Bond Future	11.32	Call			1,697.15000	1.69715	1,244,320	10.92	0.00	0	0
R2037	On	03/11/2022	Bond Future	11.32	Put			2,924.15000	2.92415	3,579,740	10.92	0.00	0	0
R2037	On	02/02/2023	Bond Future	11.05	Put			5,024.73000	5.02473	5,832,310	10.47	0.00	0	0
R2037	On	02/02/2023	Bond Future	11.03	Call			1,174.18000	1.17418	861,390	10.45	0.00	0	0
R2037	On	02/02/2023	Bond Future	11.03	Put			5,108.82000	5.10882	5,923,720	10.45	0.00	0	0
R2037	On	02/02/2023	Bond Future	11.04	Call			1,193.16000	1.19316	876,700	10.46	0.00	0	0
R2037	On	02/02/2023	Bond Future	11.04	Put			5,066.76000	5.06676	5,877,990	10.46	0.00	0	0
R2037	On	02/02/2023	Bond Future	11.05	Call			1,212.10000	1.21210	891,990	10.47	0.00	0	0
R2037	On	04/05/2023	Bond Future	11.32	Call			1,879.30000	1.87930	1,474,350	10.33	0.00	0	0
R2037	On	04/05/2023	Bond Future	11.32	Put			4,935.88000	4.93588	5,679,900	10.33	0.00	0	0
R2037	On	04/05/2023	Bond Future	11.30	Call			1,836.15000	1.83615	1,437,720	10.32	0.00	0	0
R2037	On	04/05/2023	Bond Future	11.30	Put			5,010.59000	5.01059	5,761,130	10.32	0.00	0	0
R2037	On	04/05/2023	Bond Future	11.31	Call			1,857.51000	1.85751	1,455,830	10.33	0.00	0	0
R2037	On	04/05/2023	Bond Future	11.31	Put			4,972.99000	4.97299	5,720,280	10.33	0.00	0	0
Total R2037 Option												0.00	0	2,250
Total For R2037												0.00	0	139,278
R2040	On	04/08/2022	Bond Future			11.64008	80.69851	11.47539	81.73695		11.91	27,840,985.95	345	125,188
R2040	On	03/11/2022	Bond Future			11.82225	81.84106	11.65088	82.89542		11.47	0.00	0	3,965
R2040	On	02/02/2023	Bond Future			11.99468	78.65638	11.81613	79.72911		11.60	0.00	0	0
R2040	On	04/05/2023	Bond Future			12.15424	80.05668	11.96841	81.14970		11.11	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	Open Interest
Total R2040 Future									27,840,985.95	345	129,153
R2040 On 04/08/2022 Bond Future	9.70	Call			0.20000	0.00020	0,030	10.56	0.00	0	460
R2040 On 04/08/2022 Bond Future	9.70	Put			12,664.84000	12.66484	13,703,110	10.56	0.00	0	0
R2040 On 04/08/2022 Bond Future	10.70	Call			116.72000	0.11672	48,840	10.91	0.00	0	460
R2040 On 04/08/2022 Bond Future	11.05	Call			497.87000	0.49787	271,160	11.61	0.00	0	0
R2040 On 04/08/2022 Bond Future	11.05	Put			3,280.13000	3.28013	4,091,860	11.61	0.00	0	0
R2040 On 04/08/2022 Bond Future	12.24	Call			4,953.17000	4.95317	4,049,520	13.93	0.00	0	0
R2040 On 04/08/2022 Bond Future	10.70	Put			5,301.42000	5.30142	6,271,980	10.91	0.00	0	0
R2040 On 04/08/2022 Bond Future	11.03	Call			465.84000	0.46584	250,720	11.58	0.00	0	0
R2040 On 04/08/2022 Bond Future	12.24	Put			304.34000	0.30434	439,130	13.93	0.00	0	460
R2040 On 04/08/2022 Bond Future	11.03	Put			3,382.57000	3.38257	4,205,890	11.58	0.00	0	0
R2040 On 04/08/2022 Bond Future	11.04	Call			481.67000	0.48167	260,800	11.60	0.00	0	0
R2040 On 04/08/2022 Bond Future	11.04	Put			3,331.12000	3.33112	4,148,690	11.60	0.00	0	0
R2040 On 03/11/2022 Bond Future	11.41	Call			1,776.77000	1.77677	1,348,970	11.67	0.00	0	0
R2040 On 03/11/2022 Bond Future	11.41	Put			3,296.54000	3.29654	3,923,100	11.67	0.00	0	0
R2040 On 03/11/2022 Bond Future	11.20	Call			1,253.59000	1.25359	917,510	11.41	0.00	0	1,100
R2040 On 03/11/2022 Bond Future	11.20	Put			4,135.41000	4.13541	4,853,690	11.41	0.00	0	0
R2040 On 03/11/2022 Bond Future	11.39	Call			1,722.36000	1.72236	1,303,390	11.64	0.00	0	0
R2040 On 03/11/2022 Bond Future	11.39	Put			3,370.34000	3.37034	4,005,730	11.64	0.00	0	0
R2040 On 03/11/2022 Bond Future	11.40	Call			1,749.35000	1.74935	1,325,970	11.66	0.00	0	0
R2040 On 03/11/2022 Bond Future	11.40	Put			3,333.19000	3.33319	3,964,170	11.66	0.00	0	0
R2040 On 03/11/2022 Bond Future	12.52	Call			6,058.64000	6.05864	5,233,320	13.68	0.00	0	0
R2040 On 03/11/2022 Bond Future	12.52	Put			929.90000	0.92990	1,158,940	13.68	0.00	0	1,100
R2040 On 03/11/2022 Bond Future	10.70	Call			413.26000	0.41326	268,700	10.67	0.00	0	1,100
R2040 On 03/11/2022 Bond Future	10.70	Put			6,683.81000	6.68381	7,593,610	10.67	0.00	0	0
R2040 On 03/11/2022 Bond Future	10.80	Call			0.00000	0.00000	359,890	10.84	0.00	0	0
R2040 On 03/11/2022 Bond Future	10.80	Put			0.00000	0.00000	6,990,130	10.84	0.00	0	0
R2040 On 03/11/2022 Bond Future	11.50	Call			0.00000	0.00000	1,565,270	11.78	0.00	0	0
R2040 On 03/11/2022 Bond Future	11.50	Put			0.00000	0.00000	3,566,330	11.78	0.00	0	0
R2040 On 02/02/2023 Bond Future	11.11	Put			5,705.23000	5.70523	6,482,840	11.17	0.00	0	0
R2040 On 02/02/2023 Bond Future	11.12	Call			1,248.36000	1.24836	949,790	11.18	0.00	0	0
R2040 On 02/02/2023 Bond Future	11.12	Put			5,659.06000	5.65906	6,433,220	11.18	0.00	0	0
R2040 On 02/02/2023 Bond Future	10.93	Put			6,582.42000	6.58242	7,420,340	10.93	0.00	0	0
R2040 On 02/02/2023 Bond Future	10.96	Call			952.38000	0.95238	707,720	10.97	0.00	0	400
R2040 On 02/02/2023 Bond Future	10.96	Put			6,430.84000	6.43084	7,258,910	10.97	0.00	0	0
R2040 On 02/02/2023 Bond Future	11.10	Call			1,208.86000	1.20886	917,170	11.15	0.00	0	0
R2040 On 02/02/2023 Bond Future	11.10	Put			5,751.89000	5.75189	6,532,930	11.15	0.00	0	0
R2040 On 02/02/2023 Bond Future	11.11	Call			1,228.41000	1.22841	933,290	11.17	0.00	0	0
R2040 On 02/02/2023 Bond Future	12.27	Put			2,032.08000	2.03208	2,414,270	12.69	0.00	0	400
R2040 On 02/02/2023 Bond Future	10.18	Call			179.81000	0.17981	116,830	10.28	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	Open Interest
R2040	On	02/02/2023	Bond Future	10.18	Put			11,176.49000	11.17649	12,186,240	10.28	0.00	0	0
R2040	On	02/02/2023	Bond Future	10.21	Call			192.41000	0.19241	125,600	10.28	0.00	0	400
R2040	On	02/02/2023	Bond Future	10.21	Put			10,966.82000	10.96682	11,972,740	10.28	0.00	0	0
R2040	On	02/02/2023	Bond Future	10.93	Call			901.41000	0.90141	666,600	10.93	0.00	0	0
R2040	On	02/02/2023	Bond Future	12.24	Call			4,597.15000	4.59715	3,915,190	12.64	0.00	0	0
R2040	On	02/02/2023	Bond Future	12.24	Put			2,087.47000	2.08747	2,478,240	12.64	0.00	0	0
R2040	On	02/02/2023	Bond Future	12.27	Call			4,714.61000	4.71461	4,024,070	12.69	0.00	0	0
R2040	On	04/05/2023	Bond Future	11.41	Put			5,378.53000	5.37853	6,089,020	10.82	0.00	0	0
R2040	On	04/05/2023	Bond Future	11.42	Call			1,967.78000	1.96778	1,582,090	10.83	0.00	0	0
R2040	On	04/05/2023	Bond Future	11.42	Put			5,338.28000	5.33828	6,045,610	10.83	0.00	0	0
R2040	On	04/05/2023	Bond Future	10.17	Call			270.89000	0.27089	189,550	10.00	0.00	0	400
R2040	On	04/05/2023	Bond Future	12.78	Call			6,438.93000	6.43893	5,668,290	12.39	0.00	0	0
R2040	On	04/05/2023	Bond Future	12.78	Put			1,836.65000	1.83665	2,159,030	12.39	0.00	0	400
R2040	On	04/05/2023	Bond Future	10.92	Call			981.33000	0.98133	748,060	10.31	0.00	0	400
R2040	On	04/05/2023	Bond Future	10.17	Put			12,213.99000	12.21399	13,225,670	10.00	0.00	0	0
R2040	On	04/05/2023	Bond Future	10.92	Put			7,624.86000	7.62486	8,484,610	10.31	0.00	0	0
R2040	On	04/05/2023	Bond Future	11.41	Call			1,944.48000	1.94448	1,561,950	10.82	0.00	0	0
R2040	On	04/05/2023	Bond Future	11.43	Call			1,991.24000	1.99124	1,602,380	10.84	0.00	0	0
R2040	On	04/05/2023	Bond Future	11.43	Put			5,298.28000	5.29828	6,002,440	10.84	0.00	0	0
Total R2040 Option												0.00	0	7,080
Total For R2040												27,840,985.95	345	136,233
R2044	On	04/08/2022	Bond Future			11.67474	77.37088	11.51498	78.38907		12.62	0.00	0	75,998
R2044	On	03/11/2022	Bond Future			11.84856	78.46638	11.68235	79.50010		12.16	0.00	0	0
R2044	On	02/02/2023	Bond Future			12.01290	75.35239	11.83977	76.40414		12.31	0.00	0	0
R2044	On	04/05/2023	Bond Future			12.16460	76.69402	11.98449	77.76565		11.80	0.00	0	0
Total R2044 Future												0.00	0	75,998
R2044	On	04/08/2022	Bond Future	11.08	Call			497.95000	0.49795	276,270	12.36	0.00	0	0
R2044	On	04/08/2022	Bond Future	11.08	Put			3,387.41000	3.38741	4,183,920	12.36	0.00	0	0
R2044	On	04/08/2022	Bond Future	11.09	Call			514.46000	0.51446	287,040	12.37	0.00	0	0
R2044	On	04/08/2022	Bond Future	11.09	Put			3,335.50000	3.33550	4,126,270	12.37	0.00	0	0
R2044	On	04/08/2022	Bond Future	11.10	Call			531.44000	0.53144	298,190	12.39	0.00	0	0
R2044	On	04/08/2022	Bond Future	11.10	Put			3,284.16000	3.28416	4,069,100	12.39	0.00	0	0
R2044	On	03/11/2022	Bond Future	11.40	Call			1,640.99000	1.64099	1,240,580	12.03	0.00	0	0
R2044	On	03/11/2022	Bond Future	11.40	Put			3,451.91000	3.45191	4,085,220	12.03	0.00	0	0
R2044	On	03/11/2022	Bond Future	11.41	Call			1,667.78000	1.66778	1,262,960	12.05	0.00	0	0
R2044	On	03/11/2022	Bond Future	11.41	Put			3,413.35000	3.41335	4,042,250	12.05	0.00	0	0
R2044	On	03/11/2022	Bond Future	10.60	Call			247.69000	0.24769	152,850	10.64	0.00	0	1,600
R2044	On	03/11/2022	Bond Future	10.60	Put			7,592.64000	7.59264	8,531,520	10.64	0.00	0	0
R2044	On	03/11/2022	Bond Future	11.30	Call			1,386.91000	1.38691	1,030,370	11.90	0.00	0	1,600
R2044	On	03/11/2022	Bond Future	11.30	Put			3,856.30000	3.85630	4,533,480	11.90	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	Open Interest
R2044	On	03/11/2022	Bond Future	11.39	Call			1,614.45000	1.61445	1,218,450	12.02	0.00	0	0
R2044	On	03/11/2022	Bond Future	11.39	Put			3,490.81000	3.49081	4,128,530	12.02	0.00	0	0
R2044	On	02/02/2023	Bond Future	11.14	Put			5,786.08000	5.78608	6,542,850	11.90	0.00	0	0
R2044	On	02/02/2023	Bond Future	11.15	Call			1,293.38000	1.29338	994,990	11.91	0.00	0	0
R2044	On	02/02/2023	Bond Future	11.15	Put			5,738.84000	5.73884	6,492,200	11.91	0.00	0	0
R2044	On	02/02/2023	Bond Future	11.16	Call			1,313.93000	1.31393	1,012,130	11.92	0.00	0	0
R2044	On	02/02/2023	Bond Future	11.16	Put			5,691.88000	5.69188	6,441,830	11.92	0.00	0	0
R2044	On	02/02/2023	Bond Future	11.14	Call			1,273.02000	1.27302	978,040	11.90	0.00	0	0
R2044	On	04/05/2023	Bond Future	11.41	Put			5,547.27000	5.54727	6,245,490	11.49	0.00	0	0
R2044	On	04/05/2023	Bond Future	11.42	Call			1,973.94000	1.97394	1,597,410	11.50	0.00	0	0
R2044	On	04/05/2023	Bond Future	11.42	Put			5,505.85000	5.50585	6,200,950	11.50	0.00	0	0
R2044	On	04/05/2023	Bond Future	11.43	Call			1,997.71000	1.99771	1,618,070	11.51	0.00	0	0
R2044	On	04/05/2023	Bond Future	11.43	Put			5,464.67000	5.46467	6,156,660	11.51	0.00	0	0
R2044	On	04/05/2023	Bond Future	11.41	Call			1,950.32000	1.95032	1,576,910	11.49	0.00	0	0
Total R2044 Option												0.00	0	3,200
Total For R2044												0.00	0	79,198
R2048	On	04/08/2022	Bond Future			11.60757	80.62183	11.44752	81.66896		12.42	0.00	0	200,340
R2048	On	03/11/2022	Bond Future			11.77930	77.34082	11.61262	78.40390		12.61	0.00	0	0
R2048	On	02/02/2023	Bond Future			11.94143	78.58982	11.76771	79.67139		12.09	0.00	0	0
R2048	On	04/05/2023	Bond Future			12.08267	75.55362	11.90204	76.65553		12.25	0.00	0	0
Total R2048 Future												0.00	0	200,340
R2048	On	04/08/2022	Bond Future	10.99	Call			459.25000	0.45925	248,950	12.01	0.00	0	0
R2048	On	04/08/2022	Bond Future	10.99	Put			3,595.54000	3.59554	4,432,370	12.01	0.00	0	0
R2048	On	04/08/2022	Bond Future	11.00	Call			475.88000	0.47588	259,620	12.03	0.00	0	1,200
R2048	On	04/08/2022	Bond Future	11.00	Put			3,541.26000	3.54126	4,372,130	12.03	0.00	0	50
R2048	On	04/08/2022	Bond Future	10.40	Call			24.79000	0.02479	8,130	10.91	0.00	0	0
R2048	On	04/08/2022	Bond Future	10.40	Put			7,543.71000	7.54371	8,574,180	10.91	0.00	0	0
R2048	On	04/08/2022	Bond Future	10.90	Call			326.43000	0.32643	166,400	11.80	0.00	0	1,700
R2048	On	04/08/2022	Bond Future	10.90	Put			4,105.76000	4.10576	4,992,860	11.80	0.00	0	0
R2048	On	04/08/2022	Bond Future	10.98	Call			442.93000	0.44293	238,540	11.98	0.00	0	0
R2048	On	04/08/2022	Bond Future	10.98	Put			3,650.23000	3.65023	4,492,970	11.98	0.00	0	0
R2048	On	04/08/2022	Bond Future	10.30	Put			8,314.81000	8.31481	9,353,160	10.76	0.00	0	0
R2048	On	04/08/2022	Bond Future	9.70	Call			0.20000	0.00020	0,030	11.00	0.00	0	0
R2048	On	04/08/2022	Bond Future	9.70	Put			13,272.75000	13.27275	14,319,710	11.00	0.00	0	0
R2048	On	04/08/2022	Bond Future	10.20	Call			6.31000	0.00631	1,670	10.71	0.00	0	1,700
R2048	On	04/08/2022	Bond Future	10.20	Put			9,104.58000	9.10458	10,147,070	10.71	0.00	0	0
R2048	On	04/08/2022	Bond Future	10.30	Call			12.42000	0.01242	3,640	10.76	0.00	0	1,200
R2048	On	03/11/2022	Bond Future	11.31	Call			1,666.65000	1.66665	1,260,560	12.69	0.00	0	0
R2048	On	03/11/2022	Bond Future	11.31	Put			3,665.36000	3.66536	4,322,350	12.69	0.00	0	0
R2048	On	03/11/2022	Bond Future	11.32	Call			1,693.69000	1.69369	1,283,120	12.71	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	Open Interest
R2048	On	03/11/2022	Bond Future	11.32	Put			3,624.90000	3.62490	4,277,410	12.71	0.00	0	0
R2048	On	03/11/2022	Bond Future	11.30	Call			1,639.67000	1.63967	1,238,070	12.68	0.00	0	0
R2048	On	03/11/2022	Bond Future	11.30	Put			3,705.98000	3.70598	4,367,460	12.68	0.00	0	0
R2048	On	02/02/2023	Bond Future	11.07	Put			5,915.97000	5.91597	6,697,340	11.60	0.00	0	0
R2048	On	02/02/2023	Bond Future	11.08	Call			1,301.76000	1.30176	998,040	11.61	0.00	0	0
R2048	On	02/02/2023	Bond Future	11.08	Put			5,866.80000	5.86680	6,644,650	11.61	0.00	0	0
R2048	On	02/02/2023	Bond Future	11.06	Call			1,260.28000	1.26028	963,620	11.59	0.00	0	0
R2048	On	02/02/2023	Bond Future	11.06	Put			5,965.24000	5.96524	6,750,150	11.59	0.00	0	0
R2048	On	02/02/2023	Bond Future	11.07	Call			1,281.03000	1.28103	980,830	11.60	0.00	0	0
R2048	On	04/05/2023	Bond Future	11.33	Call			2,040.99000	2.04099	1,653,370	12.09	0.00	0	0
R2048	On	04/05/2023	Bond Future	11.33	Put			5,729.00000	5.72900	6,443,290	12.09	0.00	0	0
R2048	On	04/05/2023	Bond Future	11.34	Call			2,065.31000	2.06531	1,674,520	12.10	0.00	0	0
R2048	On	04/05/2023	Bond Future	11.34	Put			5,686.14000	5.68614	6,397,260	12.10	0.00	0	0
R2048	On	04/05/2023	Bond Future	11.35	Call			2,089.53000	2.08953	1,695,560	12.11	0.00	0	0
R2048	On	04/05/2023	Bond Future	11.35	Put			5,643.27000	5.64327	6,351,210	12.11	0.00	0	0
Total R2048 Option												0.00	0	5,850
Total For R2048												0.00	0	206,190
R209	On	04/08/2022	Bond Future			11.36651	67.18804	11.18138	68.13337		11.34	364,226,364.84	5,421	24,102
R209	On	03/11/2022	Bond Future			11.54441	64.99456	11.35215	65.95422		11.44	0.00	0	4,135
R209	On	02/02/2023	Bond Future			11.70826	66.04464	11.50855	67.02090		10.97	0.00	0	0
R209	On	04/05/2023	Bond Future			11.85771	64.06819	11.65031	65.06277		11.01	0.00	0	0
Total R209 Future												364,226,364.84	5,421	28,237
R209	On	04/08/2022	Bond Future	10.59	Put			3,353.67000	3.35367	4,185,570	10.66	0.00	0	0
R209	On	04/08/2022	Bond Future	10.57	Call			183.79000	0.18379	78,340	10.62	0.00	0	0
R209	On	04/08/2022	Bond Future	10.57	Put			3,447.40000	3.44740	4,287,280	10.62	0.00	0	0
R209	On	04/08/2022	Bond Future	10.58	Call			191.95000	0.19195	82,550	10.64	0.00	0	0
R209	On	04/08/2022	Bond Future	10.58	Put			3,400.37000	3.40037	4,236,300	10.64	0.00	0	0
R209	On	04/08/2022	Bond Future	10.59	Call			200.37000	0.20037	86,940	10.66	0.00	0	0
R209	On	03/11/2022	Bond Future	11.00	Put			2,968.44000	2.96844	3,594,200	11.44	0.00	0	9,500
R209	On	03/11/2022	Bond Future	11.01	Call			1,177.47000	1.17747	839,550	11.45	0.00	0	0
R209	On	03/11/2022	Bond Future	9.50	Put			10,379.06000	10.37906	11,329,750	10.02	0.00	0	0
R209	On	03/11/2022	Bond Future	10.00	Call			79.44000	0.07944	40,780	9.84	0.00	0	0
R209	On	03/11/2022	Bond Future	11.50	Put			1,666.52000	1.66652	2,091,360	12.18	0.00	0	0
R209	On	03/11/2022	Bond Future	10.50	Call			406.18000	0.40618	254,710	10.74	0.00	0	0
R209	On	03/11/2022	Bond Future	10.50	Put			4,911.35000	4.91135	5,719,540	10.74	0.00	0	0
R209	On	03/11/2022	Bond Future	11.00	Call			1,157.62000	1.15762	823,720	11.44	0.00	0	0
R209	On	03/11/2022	Bond Future	11.50	Call			2,406.29000	2.40629	1,871,470	12.18	0.00	0	0
R209	On	03/11/2022	Bond Future	10.00	Put			7,431.97000	7.43197	8,352,970	9.84	0.00	0	9,500
R209	On	03/11/2022	Bond Future	11.01	Put			2,935.90000	2.93590	3,557,640	11.45	0.00	0	0
R209	On	03/11/2022	Bond Future	9.25	Call			6.65000	0.00665	2,780	10.10	0.00	0	9,500

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2022	Bond Future	9.25	Put			11,938.96000	11.93896	12,894,750	10.10	0.00	0	0
R209	On	03/11/2022	Bond Future	9.50	Call			16.26000	0.01626	7,290	10.02	0.00	0	0
R209	On	03/11/2022	Bond Future	11.02	Call			1,197.67000	1.19767	855,700	11.47	0.00	0	0
R209	On	03/11/2022	Bond Future	11.02	Put			2,903.77000	2.90377	3,521,460	11.47	0.00	0	0
R209	On	03/11/2022	Bond Future	11.03	Call			1,217.91000	1.21791	871,910	11.48	0.00	0	0
R209	On	03/11/2022	Bond Future	11.03	Put			2,871.73000	2.87173	3,485,390	11.48	0.00	0	0
R209	On	02/02/2023	Bond Future	10.79	Put			4,618.11000	4.61811	5,340,880	10.49	0.00	0	0
R209	On	02/02/2023	Bond Future	10.80	Call			942.16000	0.94216	685,560	10.50	0.00	0	0
R209	On	02/02/2023	Bond Future	10.80	Put			4,580.13000	4.58013	5,299,790	10.50	0.00	0	0
R209	On	02/02/2023	Bond Future	10.78	Call			911.38000	0.91138	661,010	10.47	0.00	0	0
R209	On	02/02/2023	Bond Future	10.78	Put			4,656.14000	4.65614	5,382,030	10.47	0.00	0	0
R209	On	02/02/2023	Bond Future	10.79	Call			926.78000	0.92678	673,290	10.49	0.00	0	0
R209	On	04/05/2023	Bond Future	11.10	Call			1,576.23000	1.57623	1,231,360	10.88	0.00	0	0
R209	On	04/05/2023	Bond Future	11.10	Put			4,323.52000	4.32352	4,973,230	10.88	0.00	0	0
R209	On	04/05/2023	Bond Future	11.11	Call			1,594.87000	1.59487	1,247,150	10.89	0.00	0	0
R209	On	04/05/2023	Bond Future	11.11	Put			4,290.80000	4.29080	4,937,660	10.89	0.00	0	0
R209	On	04/05/2023	Bond Future	11.09	Call			1,557.48000	1.55748	1,215,480	10.88	0.00	0	0
R209	On	04/05/2023	Bond Future	11.09	Put			4,356.20000	4.35620	5,008,780	10.88	0.00	0	0
Total R209 Option												0.00	0	28,500
Total For R209												364,226,364.84	5,421	56,737
R210	On	04/08/2022	Bond Future			222.64631	222.64631	223.95241	223.95241			0.00	0	1,025
R210	On	03/11/2022	Bond Future			222.88501	222.88501	224.21285	224.21285			0.00	0	0
R210	On	02/02/2023	Bond Future			226.53211	226.53211	227.88534	227.88534			0.00	0	0
R210	On	04/05/2023	Bond Future			227.53921	227.53921	228.92014	228.92014			0.00	0	0
Total R210 Future												0.00	0	1,025
Total For R210												0.00	0	1,025
R213	On	04/08/2022	Bond Future			10.88770	81.79728	10.63571	82.99115		8.60	0.00	0	29,440
R213	On	03/11/2022	Bond Future			11.10234	79.41709	10.83874	80.62898		8.70	0.00	0	0
R213	On	02/02/2023	Bond Future			11.30565	80.69902	11.02937	81.93179		8.36	0.00	0	0
R213	On	04/05/2023	Bond Future			11.48447	78.58528	11.19514	79.84114		8.38	0.00	0	0
Total R213 Future												0.00	0	29,440
R213	On	04/08/2022	Bond Future	9.88	Call			92.61000	0.09261	25,280	7.97	0.00	0	0
R213	On	04/08/2022	Bond Future	9.88	Put			3,815.29000	3.81529	4,941,830	7.97	0.00	0	0
R213	On	04/08/2022	Bond Future	9.89	Call			96.97000	0.09697	26,780	7.98	0.00	0	0
R213	On	04/08/2022	Bond Future	9.89	Put			3,768.95000	3.76895	4,892,630	7.98	0.00	0	0
R213	On	04/08/2022	Bond Future	9.90	Call			101.50000	0.10150	28,340	7.99	0.00	0	0
R213	On	04/08/2022	Bond Future	9.90	Put			3,722.83000	3.72283	4,843,540	7.99	0.00	0	0
R213	On	03/11/2022	Bond Future	9.98	Call			392.70000	0.39270	211,690	8.26	0.00	0	0
R213	On	03/11/2022	Bond Future	9.98	Put			4,511.49000	4.51149	5,542,370	8.26	0.00	0	200
R213	On	03/11/2022	Bond Future	10.19	Call			624.86000	0.62486	362,130	8.46	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	Open Interest
R213	On	03/11/2022	Bond Future	10.19	Put			3,711.67000	3.71167	4,660,830	8.46	0.00	0	476
R213	On	03/11/2022	Bond Future	10.37	Call			881.63000	0.88163	539,050	8.60	0.00	0	0
R213	On	03/11/2022	Bond Future	9.13	Call			36.54000	0.03654	14,340	7.92	0.00	0	200
R213	On	03/11/2022	Bond Future	9.13	Put			8,504.18000	8.50418	9,693,870	7.92	0.00	0	0
R213	On	03/11/2022	Bond Future	9.19	Call			43.51000	0.04351	17,400	7.90	0.00	0	476
R213	On	03/11/2022	Bond Future	9.19	Put			8,194.88000	8.19488	9,380,660	7.90	0.00	0	0
R213	On	03/11/2022	Bond Future	9.84	Call			277.13000	0.27713	141,590	8.13	0.00	0	0
R213	On	03/11/2022	Bond Future	10.40	Put			3,000.92000	3.00092	3,856,230	8.62	0.00	0	0
R213	On	03/11/2022	Bond Future	10.38	Put			3,064.69000	3.06469	3,929,340	8.61	0.00	0	0
R213	On	03/11/2022	Bond Future	10.39	Call			913.54000	0.91354	561,660	8.62	0.00	0	0
R213	On	03/11/2022	Bond Future	10.39	Put			3,032.60000	3.03260	3,892,610	8.62	0.00	0	0
R213	On	03/11/2022	Bond Future	10.40	Call			929.87000	0.92987	573,290	8.62	0.00	0	0
R213	On	03/11/2022	Bond Future	9.84	Put			5,093.07000	5.09307	6,169,420	8.13	0.00	0	476
R213	On	03/11/2022	Bond Future	10.37	Put			3,096.81000	3.09681	3,966,120	8.60	0.00	0	200
R213	On	03/11/2022	Bond Future	10.38	Call			897.59000	0.89759	550,350	8.61	0.00	0	0
R213	On	02/02/2023	Bond Future	10.23	Call			789.18000	0.78918	508,300	8.00	0.00	0	0
R213	On	02/02/2023	Bond Future	10.23	Put			4,499.67000	4.49967	5,451,560	8.00	0.00	0	0
R213	On	02/02/2023	Bond Future	10.35	Call			953.27000	0.95327	628,950	8.09	0.00	0	0
R213	On	02/02/2023	Bond Future	10.35	Put			4,092.77000	4.09277	5,001,220	8.09	0.00	0	476
R213	On	02/02/2023	Bond Future	10.01	Call			537.43000	0.53743	329,600	7.83	0.00	0	0
R213	On	02/02/2023	Bond Future	10.01	Put			5,307.92000	5.30792	6,332,860	7.83	0.00	0	476
R213	On	02/02/2023	Bond Future	10.21	Call			763.70000	0.76370	489,830	7.99	0.00	0	0
R213	On	02/02/2023	Bond Future	10.21	Put			4,569.85000	4.56985	5,528,750	7.99	0.00	0	0
R213	On	02/02/2023	Bond Future	10.22	Call			776.27000	0.77627	498,920	8.00	0.00	0	0
R213	On	02/02/2023	Bond Future	10.22	Put			4,534.57000	4.53457	5,489,990	8.00	0.00	0	0
R213	On	02/02/2023	Bond Future	10.43	Call			1,073.72000	1.07372	719,290	8.15	0.00	0	912
R213	On	02/02/2023	Bond Future	10.43	Put			3,835.34000	3.83534	4,713,680	8.15	0.00	0	0
R213	On	02/02/2023	Bond Future	12.20	Call			5,824.24000	5.82424	4,860,900	9.92	0.00	0	0
R213	On	02/02/2023	Bond Future	12.20	Put			766.69000	0.76669	1,036,120	9.92	0.00	0	912
R213	On	02/02/2023	Bond Future	9.16	Call			99.54000	0.09954	51,100	7.67	0.00	0	476
R213	On	02/02/2023	Bond Future	9.16	Put			9,131.19000	9.13119	10,315,520	7.67	0.00	0	0
R213	On	04/05/2023	Bond Future	10.74	Put			3,657.17000	3.65717	4,462,770	8.22	0.00	0	0
R213	On	04/05/2023	Bond Future	10.75	Call			1,646.87000	1.64687	1,193,080	8.23	0.00	0	0
R213	On	04/05/2023	Bond Future	10.75	Put			3,630.24000	3.63024	4,432,310	8.23	0.00	0	0
R213	On	04/05/2023	Bond Future	10.73	Call			1,610.27000	1.61027	1,163,540	8.22	0.00	0	0
R213	On	04/05/2023	Bond Future	10.73	Put			3,684.24000	3.68424	4,493,370	8.22	0.00	0	0
R213	On	04/05/2023	Bond Future	10.74	Call			1,628.51000	1.62851	1,178,250	8.22	0.00	0	0
Total R213 Option												0.00	0	5,280
Total For R213												0.00	0	34,720
R214	On	04/08/2022	Bond Future			11.64291	64.10665	11.47803	64.96640		12.42	0.00	0	13,220

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	03/11/2022	Bond Future			11.81537	61.72895	11.64413	62.60171		12.59	0.00	0	0
R214	On	02/02/2023	Bond Future			11.97804	62.72565	11.80003	63.61357		12.09	0.00	0	0
R214	On	04/05/2023	Bond Future			12.12003	60.54706	11.93535	61.45166		12.20	0.00	0	0
Total R214 Future												0.00	0	13,220
R214	On	04/08/2022	Bond Future	10.97	Call			309.34000	0.30934	159,950	11.96	0.00	0	0
R214	On	04/08/2022	Bond Future	10.97	Put			3,081.31000	3.08131	3,791,670	11.96	0.00	0	0
R214	On	04/08/2022	Bond Future	10.98	Call			321.12000	0.32112	167,190	11.98	0.00	0	0
R214	On	04/08/2022	Bond Future	10.98	Put			3,036.68000	3.03668	3,742,500	11.98	0.00	0	0
R214	On	04/08/2022	Bond Future	10.99	Call			333.20000	0.33320	174,670	12.01	0.00	0	0
R214	On	04/08/2022	Bond Future	10.99	Put			2,992.41000	2.99241	3,693,630	12.01	0.00	0	0
R214	On	03/11/2022	Bond Future	11.35	Call			1,354.03000	1.35403	1,018,310	12.73	0.00	0	0
R214	On	03/11/2022	Bond Future	11.35	Put			2,900.12000	2.90012	3,437,160	12.73	0.00	0	0
R214	On	03/11/2022	Bond Future	11.36	Call			1,375.86000	1.37586	1,036,480	12.74	0.00	0	0
R214	On	03/11/2022	Bond Future	11.36	Put			2,868.38000	2.86838	3,401,760	12.74	0.00	0	0
R214	On	03/11/2022	Bond Future	11.34	Call			1,332.54000	1.33254	1,000,470	12.71	0.00	0	0
R214	On	03/11/2022	Bond Future	11.34	Put			2,932.26000	2.93226	3,472,950	12.71	0.00	0	0
R214	On	02/02/2023	Bond Future	11.07	Put			4,845.73000	4.84573	5,496,140	11.59	0.00	0	0
R214	On	02/02/2023	Bond Future	11.08	Call			995.11000	0.99511	754,770	11.60	0.00	0	0
R214	On	02/02/2023	Bond Future	11.08	Put			4,806.18000	4.80618	5,453,760	11.60	0.00	0	0
R214	On	02/02/2023	Bond Future	11.09	Call			1,011.41000	1.01141	768,210	11.62	0.00	0	0
R214	On	02/02/2023	Bond Future	11.09	Put			4,767.02000	4.76702	5,411,740	11.62	0.00	0	0
R214	On	02/02/2023	Bond Future	11.07	Call			979.14000	0.97914	741,630	11.59	0.00	0	0
R214	On	04/05/2023	Bond Future	11.36	Call			1,629.88000	1.62988	1,313,030	12.07	0.00	0	0
R214	On	04/05/2023	Bond Future	11.36	Put			4,591.06000	4.59106	5,178,810	12.07	0.00	0	0
R214	On	04/05/2023	Bond Future	11.37	Call			1,648.99000	1.64899	1,329,560	12.08	0.00	0	0
R214	On	04/05/2023	Bond Future	11.37	Put			4,556.78000	4.55678	5,141,950	12.08	0.00	0	0
R214	On	04/05/2023	Bond Future	11.38	Call			1,668.23000	1.66823	1,346,210	12.09	0.00	0	0
R214	On	04/05/2023	Bond Future	11.38	Put			4,522.70000	4.52270	5,105,280	12.09	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	13,220
Total for Bond												1,030,149,667.32	12,979	1,337,571
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												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	Open Interest
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				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	Open Interest
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										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	Open Interest
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 04/08/2022 GOVI			801.24700	801.24700	810.85900	810.85900			16,024,940.00	2	1,110
GOVI On 03/11/2022 GOVI			812.68900	812.68900	822.45500	822.45500			0.00	0	0
GOVI On 02/02/2023 GOVI			825.77800	825.77800	835.72100	835.72100			0.00	0	0
GOVI On 04/05/2023 GOVI			840.37400	840.37400	850.51200	850.51200			0.00	0	0
Total GOVI Future									16,024,940.00	2	1,110
GOVI On 04/08/2022 GOVI	819.28	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/08/2022 GOVI	819.28	Put			84,210.00000	8.42100	180,330,000		0.00	0	0
GOVI On 04/08/2022 GOVI	819.26	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/08/2022 GOVI	819.26	Put			84,010.00000	8.40100	180,130,000		0.00	0	0
GOVI On 04/08/2022 GOVI	819.27	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/08/2022 GOVI	819.27	Put			84,110.00000	8.41100	180,230,000		0.00	0	0
GOVI On 03/11/2022 GOVI	820.41	Put			0.00000	0.00000	77,210,000		0.00	0	0
GOVI On 03/11/2022 GOVI	820.42	Call			20,350.00000	2.03500	0,000		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	Open Interest
GOVI	On	03/11/2022	GOVI	820.42	Put			0.00000	0.00000	77,310,000		0.00	0	0
GOVI	On	03/11/2022	GOVI	820.43	Call			20,250.00000	2.02500	0,000		0.00	0	0
GOVI	On	03/11/2022	GOVI	820.43	Put			0.00000	0.00000	77,410,000		0.00	0	0
GOVI	On	03/11/2022	GOVI	820.41	Call			20,450.00000	2.04500	0,000		0.00	0	0
GOVI	On	02/02/2023	GOVI	850.82	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2023	GOVI	850.82	Put			150,990.00000	15.09900	250,420,000		0.00	0	0
GOVI	On	02/02/2023	GOVI	850.83	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2023	GOVI	850.83	Put			151,090.00000	15.10900	250,520,000		0.00	0	0
GOVI	On	02/02/2023	GOVI	850.84	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2023	GOVI	850.84	Put			151,190.00000	15.11900	250,620,000		0.00	0	0
GOVI	On	04/05/2023	GOVI	852.88	Put			23,680.00000	2.36800	125,060,000		0.00	0	0
GOVI	On	04/05/2023	GOVI	852.86	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2023	GOVI	852.86	Put			23,480.00000	2.34800	124,860,000		0.00	0	0
GOVI	On	04/05/2023	GOVI	852.87	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2023	GOVI	852.87	Put			23,580.00000	2.35800	124,960,000		0.00	0	0
GOVI	On	04/05/2023	GOVI	852.88	Call			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												16,024,940.00	2	1,110
Total for GOVI												16,024,940.00	2	1,110
AL37	On	04/08/2022	Index Future			811.49500	811.49500	817.78800	817.78800			0.00	0	0
AL37	On	03/11/2022	Index Future			823.08300	823.08300	829.48200	829.48200			0.00	0	0
AL37	On	02/02/2023	Index Future			836.33900	836.33900	842.86200	842.86200			0.00	0	0
AL37	On	04/05/2023	Index Future			851.12200	851.12200	857.77900	857.77900			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	04/08/2022	Index Future			914.69200	914.69200	927.15500	927.15500			0.00	0	0
AL7T	On	03/11/2022	Index Future			927.75400	927.75400	940.41400	940.41400			0.00	0	0
AL7T	On	02/02/2023	Index Future			942.69600	942.69600	955.58400	955.58400			0.00	0	0
AL7T	On	04/05/2023	Index Future			959.35900	959.35900	972.49500	972.49500			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	04/08/2022	Index Future			812.44900	812.44900	822.08900	822.08900			0.00	0	136
ALBI	On	03/11/2022	Index Future			824.05100	824.05100	833.84600	833.84600			0.00	0	0
ALBI	On	02/02/2023	Index Future			837.32300	837.32300	847.29600	847.29600			0.00	0	0
ALBI	On	04/05/2023	Index Future			852.12300	852.12300	862.29100	862.29100			0.00	0	0
Total ALBI Future												0.00	0	136
Total For ALBI												0.00	0	136
IGOV	On	04/08/2022	Index Future			318.71300	318.71300	320.82000	320.82000			0.00	0	759
IGOV	On	03/11/2022	Index Future			323.34300	323.34300	325.48700	325.48700			0.00	0	16

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IGOV On 02/02/2023 Index Future			328.62700	328.62700	330.81500	330.81500				0.00	0	0
IGOV On 04/05/2023 Index Future			334.51100	334.51100	336.74500	336.74500				0.00	0	0
Total IGOV Future										0.00	0	775
Total For IGOV										0.00	0	775
Total for Index										0.00	0	911
JIBAR f On 15/06/2022 Jibar Future			4.92500	95.07500	4.91500	95.08500				0.00	0	0
JIBAR f On 20/07/2022 Jibar Future			5.09500	94.90500	5.08500	94.91500				0.00	0	0
JIBAR f On 17/08/2022 Jibar Future			5.61000	94.39000	5.54000	94.46000				0.00	0	0
JIBAR f On 21/09/2022 Jibar Future			5.74500	94.25500	5.66500	94.33500				0.00	0	0
JIBAR f On 19/10/2022 Jibar Future			6.23000	93.77000	6.12000	93.88000				0.00	0	0
JIBAR f On 16/11/2022 Jibar Future			6.32000	93.68000	6.22000	93.78000				0.00	0	0
JIBAR f On 21/12/2022 Jibar Future			6.77000	93.23000	6.62000	93.38000				0.00	0	68
JIBAR f On 15/03/2023 Jibar Future			7.39500	92.60500	7.20500	92.79500				0.00	0	0
JIBAR f On 21/06/2023 Jibar Future			7.93000	92.07000	7.69000	92.31000				0.00	0	0
JIBAR f On 20/09/2023 Jibar Future			8.19000	91.81000	7.93000	92.07000				0.00	0	75
JIBAR f On 20/12/2023 Jibar Future			8.40500	91.59500	8.11500	91.88500				0.00	0	172
JIBAR f On 20/03/2024 Jibar Future			8.52500	91.47500	8.22500	91.77500				0.00	0	0
Total Jibar Future										0.00	0	315
Total For JIBAR FUTURE										0.00	0	315
Total for Jibar										0.00	0	315
Total for Derivatives :										1,046,174,607.32	12,981	1,339,907
ABCPI3 On 07/12/2023 Spot Bond			2.16700	320.82603	2.16700	320.57723				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF001 On 13/09/2026 Spot Bond					0.00000	100.03291				0.00	0	0
Total ABF001 SPOT										0.00	0	0
Total For ABF001										0.00	0	0
ABF003 On 18/07/2024 Spot Bond					0.00000	101.51236				0.00	0	0
Total ABF003 SPOT										0.00	0	0
Total For ABF003										0.00	0	0
ABF004 On 30/06/2026 Spot Bond			9.65000	104.47276	9.65000	104.41869				0.00	0	0
Total ABF004 SPOT										0.00	0	0
Total For ABF004										0.00	0	0
ABF005 On 30/06/2031 Spot Bond			11.74500	91.15193	11.74500	91.09479				0.00	0	0
Total ABF005 SPOT										0.00	0	0
Total For ABF005										0.00	0	0
ABF007 On 01/12/2030 Spot Bond					0.00000	100.27150				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	Open Interest
Total ABF007 SPOT										0.00	0	0
Total For ABF007										0.00	0	0
ABFN0: On 17/03/2026 Spot Bond					0.00000	99.96430				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	100.89300				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.25428				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.81570				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.46062				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.84560				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.18013				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.94193				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.86815				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.70201				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.68903				0.00	0	0
Total ABFN32 SPOT										0.00	0	0
Total For ABFN32										0.00	0	0
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.82994				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	Open Interest
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.85084				0.00	0	0
Total ABFN35 SPOT										0.00	0	0
Total For ABFN35										0.00	0	0
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.42125				0.00	0	0
Total ABFN36 SPOT										0.00	0	0
Total For ABFN36										0.00	0	0
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.74530				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.07430				0.00	0	0
Total ABFN39 SPOT										0.00	0	0
Total For ABFN39										0.00	0	0
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.15289				0.00	0	0
Total ABFN40 SPOT										0.00	0	0
Total For ABFN40										0.00	0	0
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.25059				0.00	0	0
Total ABFN41 SPOT										0.00	0	0
Total For ABFN41										0.00	0	0
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.60149				0.00	0	0
Total ABFN42 SPOT										0.00	0	0
Total For ABFN42										0.00	0	0
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.89883				0.00	0	0
Total ABFN43 SPOT										0.00	0	0
Total For ABFN43										0.00	0	0
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.92244				0.00	0	0
Total ABFN44 SPOT										0.00	0	0
Total For ABFN44										0.00	0	0
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.93936				0.00	0	0
Total ABFN45 SPOT										0.00	0	0
Total For ABFN45										0.00	0	0
ABFN4: On 24/06/2025 Spot Bond					0.00000	99.85082				0.00	0	0
Total ABFN46 SPOT										0.00	0	0
Total For ABFN46										0.00	0	0
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.46318				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	Open Interest
Total ABFN47 SPOT										0.00	0	0
Total For ABFN47										0.00	0	0
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.35690				0.00	0	0
Total ABFN48 SPOT										0.00	0	0
Total For ABFN48										0.00	0	0
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.32068				0.00	0	0
Total ABFN49 SPOT										0.00	0	0
Total For ABFN49										0.00	0	0
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.71710				0.00	0	0
Total ABFN50 SPOT										0.00	0	0
Total For ABFN50										0.00	0	0
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.26422				0.00	0	0
Total ABFN51 SPOT										0.00	0	0
Total For ABFN51										0.00	0	0
ABFN5: On 30/03/2031 Spot Bond					0.00000	101.07536				0.00	0	0
Total ABFN52 SPOT										0.00	0	0
Total For ABFN52										0.00	0	0
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.40649				0.00	0	0
Total ABFN53 SPOT										0.00	0	0
Total For ABFN53										0.00	0	0
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.42108				0.00	0	0
Total ABFN54 SPOT										0.00	0	0
Total For ABFN54										0.00	0	0
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.43330				0.00	0	0
Total ABFN55 SPOT										0.00	0	0
Total For ABFN55										0.00	0	0
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.95893				0.00	0	0
Total ABJ01 SPOT										0.00	0	0
Total For ABJ01										0.00	0	0
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.35853				0.00	0	0
Total ABJ02 SPOT										0.00	0	0
Total For ABJ02										0.00	0	0
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.28200				0.00	0	0
Total ABJ03 SPOT										0.00	0	0
Total For ABJ03										0.00	0	0
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.49736				0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABJ04 SPOT										0.00	0	400,000,000
Total For ABJ04										0.00	0	400,000,000
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.53501				0.00	0	0
Total ABJ05 SPOT										0.00	0	0
Total For ABJ05										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			6.70000	6.70000	6.70000	152.54112				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	40.42443	100.00000	40.22017				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.55000	2.55000	2.55000	160.97629				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.51000	3.51000	3.51000	213.24964				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			4.49000	4.49000	4.49000	234.93672				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			7.28000	7.28000	7.28000	102.55578				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			8.66500	8.66500	8.66500	106.57061				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			5.81000	102.48445	5.81000	102.45258				0.00	0	0
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			8.35500	106.95876	8.35500	106.91119				0.00	0	0
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			9.07500	107.59514	9.07500	107.54325				0.00	0	0
Total ABS17 SPOT										0.00	0	0
Total For ABS17										0.00	0	0
ABS18 On 26/09/2023 Spot Bond			6.25000	106.53373	6.25000	106.49810				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	Open Interest
Total ABS18 SPOT										0.00	0	0
Total For ABS18										0.00	0	0
ABS7 On 11/09/2026 Spot Bond			9.12000	101.21563	9.12000	101.16658				0.00	0	0
Total ABS7 SPOT										0.00	0	0
Total For ABS7										0.00	0	0
ABS7/F On 11/09/2026 Spot Bond			100.00000	13.86536	100.00000	13.80439				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			1.27800	324.90695	1.27800	324.67062				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABX01 On 10/07/2024 Spot Bond			11.54000	11.54000	11.54000	103.59675				0.00	0	0
Total ABX01 SPOT										0.00	0	0
Total For ABX01										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	99.90061				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond					0.00000	99.90334				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	99.82429				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	99.90394				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	99.90394				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	99.90167				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	99.90167				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	171.17067				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	Open Interest
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	173.16013				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	99.90827				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
AECI02 On 11/09/2023 Spot Bond					0.00000	100.51744				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AECI03 On 21/11/2022 Spot Bond					0.00000	100.47145				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	100.69015				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	101.41613				0.00	0	0
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGL02 On 11/04/2024 Spot Bond					0.00000	102.26866				0.00	0	0
Total AGL02 SPOT										0.00	0	0
Total For AGL02										0.00	0	0
AGL03 On 17/05/2025 Spot Bond					0.00000	103.29558				0.00	0	0
Total AGL03 SPOT										0.00	0	0
Total For AGL03										0.00	0	0
AGT01 On 10/10/2023 Spot Bond					0.00000	105.26467				0.00	32,000,000	259,000,000
Total AGT01 SPOT										0.00	32,000,000	259,000,000
Total For AGT01										0.00	32,000,000	259,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	104.99503				0.00	180,000,000	45,000,000
Total AGT02 SPOT										0.00	180,000,000	45,000,000
Total For AGT02										0.00	180,000,000	45,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	103.67571				0.00	0	0
Total AGT03 SPOT										0.00	0	0
Total For AGT03										0.00	0	0
AGT04 On 27/10/2025 Spot Bond					0.00000	104.47324				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	Open Interest
Total AGT04 SPOT										0.00	0	0
Total For AGT04										0.00	0	0
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.87726				0.00	0	0
Total AH2A11 SPOT										0.00	0	0
Total For AH2A11										0.00	0	0
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.90816				0.00	0	0
Total AH2A21 SPOT										0.00	0	0
Total For AH2A21										0.00	0	0
AH2A3 On 18/07/2026 Spot Bond			8.96500	99.04250	8.96500	98.99453				0.00	0	0
Total AH2A31 SPOT										0.00	0	0
Total For AH2A31										0.00	0	0
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.95471				0.00	0	0
Total AH2B11 SPOT										0.00	0	0
Total For AH2B11										0.00	0	0
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.10982				0.00	0	0
Total AH2C11 SPOT										0.00	0	0
Total For AH2C11										0.00	0	0
AHF2D On 18/07/2026 Spot Bond					0.00000	101.30349				0.00	0	0
Total AHF2D1 SPOT										0.00	0	0
Total For AHF2D1										0.00	0	0
AHF2O On 18/04/2023 Spot Bond					0.00000	100.79571				0.00	0	0
Total AHF2O2 SPOT										0.00	0	0
Total For AHF2O2										0.00	0	0
AHF5A On 21/08/2023 Spot Bond					0.00000	100.41509				0.00	0	0
Total AHF5A2 SPOT										0.00	0	0
Total For AHF5A2										0.00	0	0
AHF5A On 21/08/2023 Spot Bond			7.81500	105.40304	7.81500	105.35842				0.00	0	0
Total AHF5A3 SPOT										0.00	0	0
Total For AHF5A3										0.00	0	0
AHF5A On 21/08/2023 Spot Bond					0.00000	100.39328				0.00	0	0
Total AHF5A4 SPOT										0.00	0	0
Total For AHF5A4										0.00	0	0
AHF5B On 21/08/2023 Spot Bond					0.00000	100.43378				0.00	0	0
Total AHF5B1 SPOT										0.00	0	0
Total For AHF5B1										0.00	0	0
AHF5C On 21/08/2023 Spot Bond					0.00000	100.45869				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	Open Interest
Total AHF5C1 SPOT										0.00	0	0
Total For AHF5C1										0.00	0	0
AHF5D On 21/08/2023 Spot Bond					0.00000	101.07243				0.00	0	0
Total AHF5D1 SPOT										0.00	0	0
Total For AHF5D1										0.00	0	0
AHF6A On 21/08/2022 Spot Bond					0.00000	100.44550				0.00	0	400,000,000
Total AHF6A1 SPOT										0.00	0	400,000,000
Total For AHF6A1										0.00	0	400,000,000
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.81277				0.00	0	0
Total AHF6A2 SPOT										0.00	0	0
Total For AHF6A2										0.00	0	0
AHF6B On 21/08/2024 Spot Bond					0.00000	100.43369				0.00	0	0
Total AHF6B1 SPOT										0.00	0	0
Total For AHF6B1										0.00	0	0
AHF6C On 21/08/2024 Spot Bond					0.00000	100.45857				0.00	0	0
Total AHF6C1 SPOT										0.00	0	0
Total For AHF6C1										0.00	0	0
AHF6D On 21/08/2024 Spot Bond					0.00000	100.63225				0.00	0	0
Total AHF6D1 SPOT										0.00	0	0
Total For AHF6D1										0.00	0	0
AHF7A On 21/08/2025 Spot Bond					0.00000	100.54718				0.00	0	0
Total AHF7A1 SPOT										0.00	0	0
Total For AHF7A1										0.00	0	0
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.63032				0.00	0	0
Total AHF7A2 SPOT										0.00	0	0
Total For AHF7A2										0.00	0	0
AHF7B On 21/08/2025 Spot Bond					0.00000	100.44614				0.00	0	0
Total AHF7B1 SPOT										0.00	0	0
Total For AHF7B1										0.00	0	0
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.43680				0.00	0	0
Total AHF7B2 SPOT										0.00	0	0
Total For AHF7B2										0.00	0	0
AHF7C On 21/08/2025 Spot Bond					0.00000	100.47101				0.00	0	0
Total AHF7C1 SPOT										0.00	0	0
Total For AHF7C1										0.00	0	0
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.45920				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	Open Interest
Total AHF7C2 SPOT										0.00	0	0
Total For AHF7C2										0.00	0	0
AHF7D On 21/08/2025 Spot Bond					0.00000	101.14744				0.00	0	0
Total AHF7D1 SPOT										0.00	0	0
Total For AHF7D1										0.00	0	0
AHF7D On 21/08/2025 Spot Bond					0.00000	100.65080				0.00	0	0
Total AHF7D2 SPOT										0.00	0	0
Total For AHF7D2										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			7.97000	104.56574	7.97000	104.52109				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			8.41700	101.93746	8.41700	101.89179				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			12.58500	87.74775	12.58500	87.68956				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			5.54000	191.93942	5.54000	191.75587				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	100.51767				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	99.77876				0.00	0	0
Total APF07 SPOT										0.00	0	0
Total For APF07										0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	100.85389				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
APF10 On 11/09/2022 Spot Bond					0.00000	100.03556				0.00	0	0
Total APF10 SPOT										0.00	0	0
Total For APF10										0.00	0	0
APF14 On 22/09/2023 Spot Bond					0.00000	99.84510				0.00	0	0
Total APF14 SPOT										0.00	0	0
Total For APF14										0.00	0	0
APF15 On 24/02/2023 Spot Bond					0.00000	100.46977				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	Open Interest
Total APF15 SPOT										0.00	0	0
Total For APF15										0.00	0	0
APF16 On 07/08/2024 Spot Bond					0.00000	100.71802				0.00	0	0
Total APF16 SPOT										0.00	0	0
Total For APF16										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			4.84000	249.43570	4.84000	249.20646				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN03 On 07/12/2033 Spot Bond			5.34000	217.51408	5.34000	217.30841				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN15 On 31/03/2028 Spot Bond			4.38000	203.88696	4.38000	203.70459				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN18 On 20/06/2022 Spot Bond					0.00000	99.89474				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19 On 30/06/2022 Spot Bond					0.00000	101.37951				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19 On 31/01/2038 Spot Bond			4.80000	118.42719	4.80000	118.31826				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19 On 20/06/2022 Spot Bond					0.00000	99.91518				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20 On 20/06/2022 Spot Bond					0.00000	99.91408				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20 On 20/06/2022 Spot Bond					0.00000	99.91667				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20 On 24/08/2025 Spot Bond					0.00000	104.07894				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21 On 29/08/2022 Spot Bond					0.00000	100.29260				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	Open Interest
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN26: On 20/06/2023 Spot Bond					0.00000	99.89502				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN27: On 20/06/2023 Spot Bond					0.00000	99.91171				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27: On 15/08/2023 Spot Bond					0.00000	100.47013				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN27: On 20/08/2048 Spot Bond					0.00000	100.49809				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28: On 21/08/2023 Spot Bond					0.00000	100.43254				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28: On 13/09/2025 Spot Bond					0.00000	100.03669				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN29: On 26/09/2023 Spot Bond					0.00000	99.78126				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN30: On 20/12/2023 Spot Bond					0.00000	99.90908				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN31: On 20/12/2023 Spot Bond					0.00000	100.57232				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN31: On 31/03/2029 Spot Bond			4.12500	4.12500	4.12500	112.96089				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN31: On 28/02/2033 Spot Bond			4.95500	4.95500	4.95500	103.84528				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN32: On 20/06/2024 Spot Bond					0.00000	100.07558				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	Open Interest
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN327: On 20/06/2024 Spot Bond					0.00000	100.08547				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN328: On 09/05/2024 Spot Bond					0.00000	100.59972				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN333: On 20/06/2024 Spot Bond					0.00000	99.36182				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN335: On 31/01/2038 Spot Bond			4.91000	116.83956	4.91000	116.73139				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN337: On 20/06/2024 Spot Bond					0.00000	99.90768				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0
ASN341: On 20/06/2024 Spot Bond					0.00000	99.91511				0.00	0	0
Total ASN346 SPOT										0.00	0	0
Total For ASN346										0.00	0	0
ASN346: On 20/06/2024 Spot Bond					0.00000	100.07450				0.00	0	0
Total ASN351 SPOT										0.00	0	0
Total For ASN351										0.00	0	0
ASN351: On 20/06/2024 Spot Bond					0.00000	99.91106				0.00	0	0
Total ASN354 SPOT										0.00	0	0
Total For ASN354										0.00	0	0
ASN354: On 20/06/2024 Spot Bond					0.00000	99.91106				0.00	0	0
Total ASN358 SPOT										0.00	0	0
Total For ASN358										0.00	0	0
ASN358: On 30/08/2024 Spot Bond					0.00000	100.30221				0.00	0	0
Total ASN365 SPOT										0.00	0	0
Total For ASN365										0.00	0	0
ASN365: On 20/06/2024 Spot Bond					0.00000	100.09565				0.00	0	0
Total ASN369 SPOT										0.00	0	0
Total For ASN369										0.00	0	0
ASN369: On 20/12/2024 Spot Bond					0.00000	100.09248				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	Open Interest
Total ASN373 SPOT										0.00	0	0
Total For ASN373										0.00	0	0
ASN373 On 20/12/2024 Spot Bond					0.00000	100.58467				0.00	0	0
Total ASN374 SPOT										0.00	0	0
Total For ASN374										0.00	0	0
ASN374 On 06/11/2023 Spot Bond					0.00000	100.90181				0.00	0	0
Total ASN381 SPOT										0.00	0	0
Total For ASN381										0.00	0	0
ASN381 On 15/03/2023 Spot Bond					0.00000	100.00007				0.00	0	0
Total ASN383 SPOT										0.00	0	0
Total For ASN383										0.00	0	0
ASN383 On 15/03/2023 Spot Bond					0.00000	100.00007				0.00	0	0
Total ASN384 SPOT										0.00	0	0
Total For ASN384										0.00	0	0
ASN384 On 20/12/2022 Spot Bond					0.00000	100.23232				0.00	0	0
Total ASN386 SPOT										0.00	0	0
Total For ASN386										0.00	0	0
ASN386 On 20/12/2024 Spot Bond					0.00000	99.91182				0.00	0	0
Total ASN388 SPOT										0.00	0	0
Total For ASN388										0.00	0	0
ASN388 On 20/11/2022 Spot Bond					0.00000	100.45442				0.00	0	0
Total ASN395 SPOT										0.00	0	0
Total For ASN395										0.00	0	0
ASN395 On 17/12/2025 Spot Bond					0.00000	99.96495				0.00	0	0
Total ASN399 SPOT										0.00	0	0
Total For ASN399										0.00	0	0
ASN399 On 20/12/2024 Spot Bond					0.00000	99.91237				0.00	0	0
Total ASN409 SPOT										0.00	0	0
Total For ASN409										0.00	0	0
ASN409 On 20/12/2024 Spot Bond					0.00000	99.89884				0.00	0	0
Total ASN415 SPOT										0.00	0	0
Total For ASN415										0.00	0	0
ASN415 On 05/12/2022 Spot Bond					0.00000	100.16331				0.00	0	0
Total ASN419 SPOT										0.00	0	0
Total For ASN419										0.00	0	0
ASN419 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	Open Interest
Total ASN420 SPOT										0.00	0	0
Total For ASN420										0.00	0	0
ASN42: On 20/12/2024 Spot Bond					0.00000	103.33557				0.00	0	0
Total ASN421 SPOT										0.00	0	0
Total For ASN421										0.00	0	0
ASN44: On 22/06/2023 Spot Bond					0.00000	99.88382				0.00	0	0
Total ASN449 SPOT										0.00	0	0
Total For ASN449										0.00	0	0
ASN45: On 23/06/2025 Spot Bond					0.00000	99.88044				0.00	0	0
Total ASN450 SPOT										0.00	0	0
Total For ASN450										0.00	0	0
ASN45: On 01/07/2023 Spot Bond					0.00000	99.87070				0.00	0	0
Total ASN453 SPOT										0.00	0	0
Total For ASN453										0.00	0	0
ASN45: On 20/03/2023 Spot Bond					0.00000	100.38015				0.00	0	0
Total ASN458 SPOT										0.00	0	0
Total For ASN458										0.00	0	0
ASN45: On 21/12/2026 Spot Bond					0.00000	103.29040				0.00	0	0
Total ASN459 SPOT										0.00	0	0
Total For ASN459										0.00	0	0
ASN46: On 17/07/2023 Spot Bond					0.00000	100.86184				0.00	0	0
Total ASN460 SPOT										0.00	0	0
Total For ASN460										0.00	0	0
ASN46: On 17/07/2023 Spot Bond					0.00000	100.86961				0.00	0	0
Total ASN461 SPOT										0.00	0	0
Total For ASN461										0.00	0	0
ASN46: On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	103.48314				0.00	0	0
Total ASN469 SPOT										0.00	0	0
Total For ASN469										0.00	0	0
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	103.13548				0.00	0	0
Total ASN470 SPOT										0.00	0	0
Total For ASN470										0.00	0	0
ASN47: On 31/07/2023 Spot Bond					0.00000	100.66995				0.00	0	0
Total ASN471 SPOT										0.00	0	0
Total For ASN471										0.00	0	0
ASN47: On 31/07/2023 Spot Bond					0.00000	100.78179				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	Open Interest
Total ASN472 SPOT										0.00	0	0
Total For ASN472										0.00	0	0
ASN472 On 17/08/2025 Spot Bond					0.00000	100.63099				0.00	0	0
Total ASN479 SPOT										0.00	0	0
Total For ASN479										0.00	0	0
ASN479 On 20/06/2025 Spot Bond					0.00000	100.02389				0.00	0	0
Total ASN480 SPOT										0.00	0	0
Total For ASN480										0.00	0	0
ASN480 On 25/08/2025 Spot Bond					0.00000	105.52000				0.00	0	0
Total ASN485 SPOT										0.00	0	0
Total For ASN485										0.00	0	0
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	103.05725				0.00	0	0
Total ASN486 SPOT										0.00	0	0
Total For ASN486										0.00	0	0
ASN486 On 01/09/2025 Spot Bond					0.00000	100.57851				0.00	0	0
Total ASN489 SPOT										0.00	0	0
Total For ASN489										0.00	0	0
ASN489 On 15/09/2025 Spot Bond					0.00000	100.01559				0.00	0	0
Total ASN497 SPOT										0.00	0	0
Total For ASN497										0.00	0	0
ASN497 On 15/09/2025 Spot Bond					0.00000	100.01559				0.00	0	0
Total ASN498 SPOT										0.00	0	0
Total For ASN498										0.00	0	0
ASN498 On 28/09/2025 Spot Bond					0.00000	100.20524				0.00	0	0
Total ASN507 SPOT										0.00	0	0
Total For ASN507										0.00	0	0
ASN507 On 21/12/2026 Spot Bond			10.36000	95.09957	10.36000	95.04681				0.00	0	0
Total ASN508 SPOT										0.00	0	0
Total For ASN508										0.00	0	0
ASN508 On 21/12/2026 Spot Bond			9.54000	95.01943	9.54000	94.97078				0.00	0	0
Total ASN509 SPOT										0.00	0	0
Total For ASN509										0.00	0	0
ASN509 On 21/12/2026 Spot Bond			10.09000	93.76255	10.09000	93.71186				0.00	0	0
Total ASN510 SPOT										0.00	0	0
Total For ASN510										0.00	0	0
ASN510 On 21/12/2026 Spot Bond			10.09000	93.76255	10.09000	93.71186				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	Open Interest
Total ASN511 SPOT										0.00	0	0
Total For ASN511										0.00	0	0
ASN52: On 31/07/2022 Spot Bond			9.10000	103.41555	9.10000	103.36456				0.00	0	0
Total ASN522 SPOT										0.00	0	0
Total For ASN522										0.00	0	0
ASN52: On 31/07/2024 Spot Bond			11.05000	104.15444	11.05000	104.09258				0.00	0	0
Total ASN525 SPOT										0.00	0	0
Total For ASN525										0.00	0	0
ASN53: On 31/07/2024 Spot Bond			11.00000	104.13577	11.00000	104.07418				0.00	0	0
Total ASN530 SPOT										0.00	0	0
Total For ASN530										0.00	0	0
ASN53: On 31/01/2024 Spot Bond			10.50000	103.94894	10.50000	103.89018				0.00	0	0
Total ASN532 SPOT										0.00	0	0
Total For ASN532										0.00	0	0
ASN53: On 31/01/2024 Spot Bond			10.50000	103.94894	10.50000	103.89018				0.00	0	0
Total ASN538 SPOT										0.00	0	0
Total For ASN538										0.00	0	0
ASN54: On 02/04/2026 Spot Bond					0.00000	101.34610				0.00	0	0
Total ASN540 SPOT										0.00	0	0
Total For ASN540										0.00	0	0
ASN54: On 31/01/2030 Spot Bond					0.00000	100.68323				0.00	0	0
Total ASN541 SPOT										0.00	0	0
Total For ASN541										0.00	0	0
ASN54: On 28/11/2022 Spot Bond					0.00000	100.48195				0.00	0	0
Total ASN542 SPOT										0.00	0	0
Total For ASN542										0.00	0	0
ASN54: On 31/07/2023 Spot Bond			10.60000	103.98631	10.60000	103.92699				0.00	0	0
Total ASN545 SPOT										0.00	0	0
Total For ASN545										0.00	0	0
ASN55: On 31/01/2024 Spot Bond			10.47000	100.88521	10.47000	103.87914				0.00	0	0
Total ASN557 SPOT										0.00	0	0
Total For ASN557										0.00	0	0
ASN55: On 31/01/2024 Spot Bond			10.55000	103.96762	10.55000	103.90858				0.00	0	0
Total ASN558 SPOT										0.00	0	0
Total For ASN558										0.00	0	0
ASN56: On 05/02/2024 Spot Bond					0.00000	102.44229				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	Open Interest
Total ASN560 SPOT										0.00	0	0
Total For ASN560										0.00	0	0
ASN560 On 24/04/2025 Spot Bond					0.00000	100.88429				0.00	0	0
Total ASN568 SPOT										0.00	0	0
Total For ASN568										0.00	0	0
ASN568 On 04/09/2024 Spot Bond					0.00000	100.17131				0.00	0	0
Total ASN569 SPOT										0.00	0	0
Total For ASN569										0.00	0	0
ASN569 On 13/02/2023 Spot Bond					0.00000	99.77080				0.00	0	0
Total ASN575 SPOT										0.00	0	0
Total For ASN575										0.00	0	0
ASN575 On 20/12/2022 Spot Bond					0.00000	99.91516				0.00	0	0
Total ASN579 SPOT										0.00	0	0
Total For ASN579										0.00	0	0
ASN579 On 13/02/2023 Spot Bond					0.00000	100.16140				0.00	0	0
Total ASN580 SPOT										0.00	0	0
Total For ASN580										0.00	0	0
ASN580 On 14/11/2022 Spot Bond					0.00000	101.26007				0.00	0	0
Total ASN583 SPOT										0.00	0	0
Total For ASN583										0.00	0	0
ASN583 On 18/03/2024 Spot Bond					0.00000	99.91404				0.00	0	0
Total ASN587 SPOT										0.00	0	0
Total For ASN587										0.00	0	0
ASN587 On 31/01/2023 Spot Bond			9.22000	103.47015	9.22000	103.41864				0.00	0	0
Total ASN595 SPOT										0.00	0	0
Total For ASN595										0.00	0	0
ASN595 On 11/04/2023 Spot Bond					0.00000	101.02434				0.00	0	0
Total ASN596 SPOT										0.00	0	0
Total For ASN596										0.00	0	0
ASN596 On 17/04/2023 Spot Bond					0.00000	100.95134				0.00	0	0
Total ASN597 SPOT										0.00	0	0
Total For ASN597										0.00	0	0
ASN597 On 24/04/2023 Spot Bond					0.00000	100.79394				0.00	0	0
Total ASN600 SPOT										0.00	0	0
Total For ASN600										0.00	0	0
ASN600 On 23/04/2026 Spot Bond					0.00000	100.83721				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	Open Interest
Total ASN601 SPOT										0.00	0	0
Total For ASN601										0.00	0	0
ASN60: On 28/02/2031 Spot Bond					0.00000	100.36025				0.00	0	0
Total ASN602 SPOT										0.00	0	0
Total For ASN602										0.00	0	0
ASN60: On 31/01/2030 Spot Bond					0.00000	99.68974				0.00	0	0
Total ASN607 SPOT										0.00	0	0
Total For ASN607										0.00	0	0
ASN61: On 31/01/2030 Spot Bond					0.00000	100.82918				0.00	0	0
Total ASN610 SPOT										0.00	0	0
Total For ASN610										0.00	0	0
ASN61: On 31/03/2023 Spot Bond					0.00000	101.67951				0.00	0	0
Total ASN611 SPOT										0.00	0	0
Total For ASN611										0.00	0	0
ASN61: On 06/05/2024 Spot Bond					0.00000	100.74120				0.00	0	0
Total ASN613 SPOT										0.00	0	0
Total For ASN613										0.00	0	0
ASN61: On 21/12/2026 Spot Bond					0.00000	99.88745				0.00	0	0
Total ASN614 SPOT										0.00	0	0
Total For ASN614										0.00	0	0
ASN61: On 28/02/2024 Spot Bond					0.00000	100.46147				0.00	0	0
Total ASN617 SPOT										0.00	0	0
Total For ASN617										0.00	0	0
ASN61: On 11/05/2023 Spot Bond					0.00000	100.72076				0.00	0	0
Total ASN619 SPOT										0.00	0	0
Total For ASN619										0.00	0	0
ASN62: On 21/12/2026 Spot Bond					0.00000	99.89280				0.00	0	0
Total ASN624 SPOT										0.00	0	0
Total For ASN624										0.00	0	0
ASN62: On 28/02/2024 Spot Bond					0.00000	100.35183				0.00	0	0
Total ASN627 SPOT										0.00	0	0
Total For ASN627										0.00	0	0
ASN63: On 02/04/2026 Spot Bond					0.00000	101.27335				0.00	0	0
Total ASN632 SPOT										0.00	0	0
Total For ASN632										0.00	0	0
ASN63: On 20/06/2024 Spot Bond					0.00000	99.90025				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	Open Interest
Total ASN633 SPOT										0.00	0	0
Total For ASN633										0.00	0	0
ASN63 On 20/06/2026 Spot Bond					0.00000	99.89102				0.00	0	0
Total ASN634 SPOT										0.00	0	0
Total For ASN634										0.00	0	0
ASN63 On 05/06/2023 Spot Bond					0.00000	100.19253				0.00	0	0
Total ASN635 SPOT										0.00	0	0
Total For ASN635										0.00	0	0
ASN64 On 06/05/2024 Spot Bond					0.00000	100.83438				0.00	0	0
Total ASN644 SPOT										0.00	0	0
Total For ASN644										0.00	0	0
ASN64 On 12/07/2024 Spot Bond					0.00000	100.03984				0.00	0	0
Total ASN645 SPOT										0.00	0	0
Total For ASN645										0.00	0	0
ASN64 On 08/07/2026 Spot Bond					0.00000	101.12453				0.00	0	0
Total ASN646 SPOT										0.00	0	0
Total For ASN646										0.00	0	0
ASN65 On 31/03/2032 Spot Bond					0.00000	101.55411				0.00	0	0
Total ASN658 SPOT										0.00	0	0
Total For ASN658										0.00	0	0
ASN66 On 27/02/2023 Spot Bond					0.00000	100.36888				0.00	0	0
Total ASN665 SPOT										0.00	0	0
Total For ASN665										0.00	0	0
ASN66 On 19/08/2025 Spot Bond					0.00000	100.45884				0.00	0	0
Total ASN667 SPOT										0.00	0	0
Total For ASN667										0.00	0	0
ASN66 On 02/04/2026 Spot Bond					0.00000	101.30481				0.00	0	0
Total ASN669 SPOT										0.00	0	0
Total For ASN669										0.00	0	0
ASN67 On 29/06/2026 Spot Bond					0.00000	101.40954				0.00	0	0
Total ASN679 SPOT										0.00	0	0
Total For ASN679										0.00	0	0
ASN68 On 20/06/2026 Spot Bond					0.00000	99.89523				0.00	0	0
Total ASN681 SPOT										0.00	0	0
Total For ASN681										0.00	0	0
ASN68 On 20/06/2026 Spot Bond					0.00000	99.89115				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	Open Interest
Total ASN682 SPOT										0.00	0	0
Total For ASN682										0.00	0	0
ASN68: On 31/08/2026 Spot Bond					0.00000	102.17630				0.00	0	0
Total ASN683 SPOT										0.00	0	0
Total For ASN683										0.00	0	0
ASN68: On 22/06/2026 Spot Bond					0.00000	99.77447				0.00	0	0
Total ASN684 SPOT										0.00	0	0
Total For ASN684										0.00	0	0
ASN68: On 31/03/2032 Spot Bond					0.00000	101.53604				0.00	0	0
Total ASN685 SPOT										0.00	0	0
Total For ASN685										0.00	0	0
ASN69: On 31/01/2030 Spot Bond					0.00000	100.74637				0.00	0	0
Total ASN692 SPOT										0.00	0	0
Total For ASN692										0.00	0	0
ASN69: On 31/07/2026 Spot Bond					0.00000	100.78629				0.00	0	0
Total ASN693 SPOT										0.00	0	0
Total For ASN693										0.00	0	0
ASN69: On 31/01/2030 Spot Bond					0.00000	101.09421				0.00	0	0
Total ASN694 SPOT										0.00	0	0
Total For ASN694										0.00	0	0
ASN69: On 31/01/2030 Spot Bond					0.00000	100.77382				0.00	0	0
Total ASN695 SPOT										0.00	0	0
Total For ASN695										0.00	0	0
ASN70: On 20/06/2026 Spot Bond					0.00000	99.90474				0.00	0	0
Total ASN700 SPOT										0.00	0	0
Total For ASN700										0.00	0	0
ASN70: On 20/06/2026 Spot Bond					0.00000	99.90406				0.00	0	0
Total ASN702 SPOT										0.00	0	0
Total For ASN702										0.00	0	0
ASN70: On 20/06/2024 Spot Bond					0.00000	99.91376				0.00	0	0
Total ASN703 SPOT										0.00	0	0
Total For ASN703										0.00	0	0
ASN70: On 09/11/2026 Spot Bond					0.00000	100.61558				0.00	0	0
Total ASN707 SPOT										0.00	0	0
Total For ASN707										0.00	0	0
ASN71: On 04/05/2024 Spot Bond					0.00000	100.72724				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	Open Interest
Total ASN713 SPOT										0.00	0	0
Total For ASN713										0.00	0	0
ASN713: On 19/08/2023 Spot Bond					0.00000	100.49519				0.00	0	0
Total ASN714 SPOT										0.00	0	0
Total For ASN714										0.00	0	0
ASN714: On 31/03/2032 Spot Bond					0.00000	101.57485				0.00	0	0
Total ASN715 SPOT										0.00	0	0
Total For ASN715										0.00	0	0
ASN715: On 15/09/2033 Spot Bond					0.00000	99.99926				0.00	0	0
Total ASN716 SPOT										0.00	0	0
Total For ASN716										0.00	0	0
ASN716: On 30/09/2022 Spot Bond					0.00000	101.06171				0.00	0	0
Total ASN717 SPOT										0.00	0	0
Total For ASN717										0.00	0	0
ASN717: On 30/09/2024 Spot Bond					0.00000	101.17530				0.00	0	0
Total ASN718 SPOT										0.00	0	0
Total For ASN718										0.00	0	0
ASN718: On 12/06/2024 Spot Bond					0.00000	100.03742				0.00	0	0
Total ASN721 SPOT										0.00	0	0
Total For ASN721										0.00	0	0
ASN721: On 15/10/2022 Spot Bond					0.00000	100.94807				0.00	0	0
Total ASN724 SPOT										0.00	0	0
Total For ASN724										0.00	0	0
ASN724: On 05/06/2023 Spot Bond					0.00000	100.18038				0.00	0	0
Total ASN733 SPOT										0.00	0	0
Total For ASN733										0.00	0	0
ASN733: On 31/07/2026 Spot Bond					0.00000	100.75941				0.00	0	0
Total ASN735 SPOT										0.00	0	0
Total For ASN735										0.00	0	0
ASN735: On 28/02/2026 Spot Bond					0.00000	100.32340				0.00	0	0
Total ASN736 SPOT										0.00	0	0
Total For ASN736										0.00	0	0
ASN736: On 31/03/2026 Spot Bond					0.00000	101.56885				0.00	0	0
Total ASN737 SPOT										0.00	0	0
Total For ASN737										0.00	0	0
ASN737: On 20/06/2026 Spot Bond					0.00000	99.90815				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	Open Interest
Total ASN742 SPOT										0.00	0	0
Total For ASN742										0.00	0	0
ASN742 On 20/06/2026 Spot Bond					0.00000	99.90679				0.00	0	0
Total ASN746 SPOT										0.00	0	0
Total For ASN746										0.00	0	0
ASN746 On 25/11/2024 Spot Bond					0.00000	100.59746				0.00	0	0
Total ASN747 SPOT										0.00	0	0
Total For ASN747										0.00	0	0
ASN747 On 31/10/2026 Spot Bond					0.00000	100.71822				0.00	0	0
Total ASN748 SPOT										0.00	0	0
Total For ASN748										0.00	0	0
ASN748 On 21/12/2026 Spot Bond					0.00000	99.85358				0.00	0	0
Total ASN769 SPOT										0.00	0	0
Total For ASN769										0.00	0	0
ASN769 On 21/12/2026 Spot Bond					0.00000	99.86096				0.00	0	0
Total ASN770 SPOT										0.00	0	0
Total For ASN770										0.00	0	0
ASN770 On 21/12/2026 Spot Bond			9.73884	9.73884	9.73884	102.56001				0.00	0	0
Total ASN783 SPOT										0.00	0	0
Total For ASN783										0.00	0	0
ASN783 On 15/03/2025 Spot Bond					0.00000	99.99940				0.00	0	0
Total ASN791 SPOT										0.00	0	0
Total For ASN791										0.00	0	0
ASN791 On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	103.43168				0.00	0	0
Total ASN796 SPOT										0.00	0	0
Total For ASN796										0.00	0	0
ASN796 On 31/07/2027 Spot Bond					0.00000	100.81753				0.00	0	0
Total ASN803 SPOT										0.00	0	0
Total For ASN803										0.00	0	0
ASN803 On 31/01/2027 Spot Bond					0.00000	100.71241				0.00	0	0
Total ASN804 SPOT										0.00	0	0
Total For ASN804										0.00	0	0
ASN804 On 31/01/2030 Spot Bond					0.00000	100.71360				0.00	0	0
Total ASN806 SPOT										0.00	0	0
Total For ASN806										0.00	0	0
ASN806 On 15/03/2023 Spot Bond					0.00000	100.00000				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	Open Interest
Total ASN807 SPOT										0.00	0	0
Total For ASN807										0.00	0	0
ASN807 On 21/12/2026 Spot Bond					0.00000	99.90044				0.00	0	0
Total ASN808 SPOT										0.00	0	0
Total For ASN808										0.00	0	0
ASN810 On 01/07/2022 Spot Bond					0.00000	101.10281				0.00	0	0
Total ASN817 SPOT										0.00	0	0
Total For ASN817										0.00	0	0
ASN818 On 06/04/2025 Spot Bond					0.00000	101.38675				0.00	0	0
Total ASN818 SPOT										0.00	0	0
Total For ASN818										0.00	0	0
ASN819 On 01/07/2022 Spot Bond					0.00000	101.13466				0.00	0	0
Total ASN819 SPOT										0.00	0	0
Total For ASN819										0.00	0	0
ASN820 On 02/04/2026 Spot Bond					0.00000	101.21461				0.00	0	0
Total ASN820 SPOT										0.00	0	0
Total For ASN820										0.00	0	0
ASN821 On 08/04/2025 Spot Bond					0.00000	101.05027				0.00	0	0
Total ASN821 SPOT										0.00	0	0
Total For ASN821										0.00	0	0
ASN822 On 08/04/2025 Spot Bond					0.00000	101.12636				0.00	0	0
Total ASN822 SPOT										0.00	0	0
Total For ASN822										0.00	0	0
ASN823 On 31/01/2037 Spot Bond					0.00000	101.54269				0.00	0	0
Total ASN823 SPOT										0.00	0	0
Total For ASN823										0.00	0	0
ASN824 On 08/04/2025 Spot Bond					0.00000	101.11708				0.00	0	0
Total ASN824 SPOT										0.00	0	0
Total For ASN824										0.00	0	0
ASN825 On 08/04/2025 Spot Bond					0.00000	101.35846				0.00	0	0
Total ASN825 SPOT										0.00	0	0
Total For ASN825										0.00	0	0
ASN826 On 08/04/2025 Spot Bond					0.00000	101.35476				0.00	0	0
Total ASN826 SPOT										0.00	0	0
Total For ASN826										0.00	0	0
ASN830 On 14/04/2027 Spot Bond					0.00000	101.23841				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	Open Interest
Total ASN831 SPOT										0.00	0	0
Total For ASN831										0.00	0	0
ASN83: On 14/04/2027 Spot Bond					0.00000	101.06108				0.00	0	0
Total ASN832 SPOT										0.00	0	0
Total For ASN832										0.00	0	0
ASN83: On 14/04/2027 Spot Bond					0.00000	101.06108				0.00	0	0
Total ASN833 SPOT										0.00	0	0
Total For ASN833										0.00	0	0
ASN83: On 31/01/2025 Spot Bond					0.00000	101.07557				0.00	0	0
Total ASN834 SPOT										0.00	0	0
Total For ASN834										0.00	0	0
ASN83: On 20/06/2026 Spot Bond					0.00000	99.90856				0.00	13,000,000,000	13,000,000,000
Total ASN837 SPOT										0.00	13,000,000,000	13,000,000,000
Total For ASN837										0.00	13,000,000,000	13,000,000,000
ASN83: On 21/04/2027 Spot Bond					0.00000	100.89479				0.00	0	0
Total ASN838 SPOT										0.00	0	0
Total For ASN838										0.00	0	0
ASN83: On 21/04/2027 Spot Bond					0.00000	100.88731				0.00	0	0
Total ASN839 SPOT										0.00	0	0
Total For ASN839										0.00	0	0
ASN84: On 21/04/2027 Spot Bond					0.00000	100.88731				0.00	0	0
Total ASN840 SPOT										0.00	0	0
Total For ASN840										0.00	0	0
ASN84: On 22/04/2027 Spot Bond					0.00000	100.92636				0.00	0	0
Total ASN841 SPOT										0.00	0	0
Total For ASN841										0.00	0	0
ASN84: On 25/04/2042 Spot Bond					0.00000	101.97465				0.00	0	0
Total ASN842 SPOT										0.00	0	0
Total For ASN842										0.00	0	0
ASN84: On 26/10/2022 Spot Bond					0.00000	100.69053				0.00	0	0
Total ASN845 SPOT										0.00	0	0
Total For ASN845										0.00	0	0
ASN84: On 26/10/2022 Spot Bond					0.00000	100.69729				0.00	0	0
Total ASN846 SPOT										0.00	0	0
Total For ASN846										0.00	0	0
ASN84: On 26/10/2022 Spot Bond					0.00000	100.71758				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	Open Interest
Total ASN847 SPOT										0.00	0	0
Total For ASN847										0.00	0	0
ASN847 On 29/04/2025 Spot Bond					0.00000	100.88408				0.00	0	0
Total ASN848 SPOT										0.00	0	0
Total For ASN848										0.00	0	0
ASN848 On 29/04/2025 Spot Bond					0.00000	100.87769				0.00	0	0
Total ASN849 SPOT										0.00	0	0
Total For ASN849										0.00	0	0
ASN849 On 20/06/2027 Spot Bond					0.00000	99.90824				0.00	0	0
Total ASN851 SPOT										0.00	0	0
Total For ASN851										0.00	0	0
ASN851 On 20/06/2025 Spot Bond					0.00000	99.90566				0.00	0	0
Total ASN852 SPOT										0.00	0	0
Total For ASN852										0.00	0	0
ASN852 On 31/08/2026 Spot Bond					0.00000	100.40855				0.00	0	0
Total ASN856 SPOT										0.00	0	0
Total For ASN856										0.00	0	0
ASN856 On 19/01/2027 Spot Bond					0.00000	100.31912				0.00	0	0
Total ASN857 SPOT										0.00	0	0
Total For ASN857										0.00	0	0
ASN857 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN860 SPOT										0.00	0	0
Total For ASN860										0.00	0	0
ASN860 On 29/10/2025 Spot Bond					0.00000	100.23856				0.00	0	0
Total ASN861 SPOT										0.00	0	0
Total For ASN861										0.00	0	0
ASN861 On 25/04/2042 Spot Bond					0.00000	100.35767				0.00	0	0
Total ASN862 SPOT										0.00	0	0
Total For ASN862										0.00	0	0
ASN862 On 31/07/2026 Spot Bond					0.00000	100.22888				0.00	0	0
Total ASN863 SPOT										0.00	0	0
Total For ASN863										0.00	0	0
ASN863 On 09/06/2027 Spot Bond					0.00000	100.11360				0.00	0	0
Total ASN864 SPOT										0.00	0	0
Total For ASN864										0.00	0	0
ASN864 On 09/06/2027 Spot Bond					0.00000	100.11360				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	Open Interest
Total ASN865 SPOT									0.00	0	0
Total For ASN865									0.00	0	0
ASN865 On 09/06/2023 Spot Bond					0.00000	100.09668			0.00	0	0
Total ASN866 SPOT									0.00	0	0
Total For ASN866									0.00	0	0
ASN866 On 14/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total ASN867 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000
Total For ASN867									10,000,000,000,000.00	5,000,000,000	5,000,000,000
ASN867 On 14/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total ASN868 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000
Total For ASN868									10,000,000,000,000.00	5,000,000,000	5,000,000,000
ASN868 On 30/09/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		740,000,000,000,000.00	7,400,000,000	7,400,000,000	
Total ASN869 SPOT									10,000,000,000,000.00	7,400,000,000	7,400,000,000
Total For ASN869									10,000,000,000,000.00	7,400,000,000	7,400,000,000
BAW22 On 07/12/2022 Spot Bond					0.00000	100.76047			0.00	0	0
Total BAW22 SPOT									0.00	0	0
Total For BAW22									0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	100.42111			0.00	0	0
Total BAW29 SPOT									0.00	0	0
Total For BAW29									0.00	0	0
BAW31 On 30/09/2022 Spot Bond					0.00000	101.17960			0.00	0	0
Total BAW31 SPOT									0.00	0	0
Total For BAW31									0.00	0	0
BAW33 On 13/10/2023 Spot Bond			7.25000	99.71602	7.25000	99.67722			0.00	0	0
Total BAW33 SPOT									0.00	0	0
Total For BAW33									0.00	0	0
BAW34 On 09/10/2023 Spot Bond					0.00000	102.16564			0.00	0	0
Total BAW34 SPOT									0.00	0	0
Total For BAW34									0.00	0	0
BAW36 On 18/02/2024 Spot Bond					0.00000	102.03997			0.00	0	100,000,000
Total BAW36 SPOT									0.00	0	100,000,000
Total For BAW36									0.00	0	100,000,000
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.82831			0.00	0	0
Total BAYA64 SPOT									0.00	0	0
Total For BAYA64									0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			9.04000	9.04000	9.04000	103.93684			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	Open Interest
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA72 On 31/03/2026 Spot Bond			12.09500	12.09500	12.09500	102.73842				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.31463				0.00	0	0
Total BAYA74 SPOT										0.00	0	0
Total For BAYA74										0.00	0	0
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.52070				0.00	0	0
Total BAYA75 SPOT										0.00	0	0
Total For BAYA75										0.00	0	0
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.52137				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.41546				0.00	0	0
Total BAYA77 SPOT										0.00	0	0
Total For BAYA77										0.00	0	0
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.99319				0.00	0	0
Total BAYA78 SPOT										0.00	0	0
Total For BAYA78										0.00	0	0
BAYA79 On 31/03/2023 Spot Bond					0.00000	102.52238				0.00	0	0
Total BAYA79 SPOT										0.00	0	0
Total For BAYA79										0.00	0	0
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.56751				0.00	0	0
Total BAYA80 SPOT										0.00	0	0
Total For BAYA80										0.00	0	0
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.93221				0.00	0	0
Total BAYA81 SPOT										0.00	0	0
Total For BAYA81										0.00	0	0
BAYA82 On 30/09/2023 Spot Bond					0.00000	102.13176				0.00	0	0
Total BAYA82 SPOT										0.00	0	0
Total For BAYA82										0.00	0	0
BAYA83 On 30/09/2023 Spot Bond					0.00000	102.05115				0.00	0	0
Total BAYA83 SPOT										0.00	0	0
Total For BAYA83										0.00	0	0
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.82742				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	Open Interest
Total BAYA84 SPOT										0.00	0	0
Total For BAYA84										0.00	0	0
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.93116				0.00	0	0
Total BAYA85 SPOT										0.00	0	0
Total For BAYA85										0.00	0	0
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.88115				0.00	0	0
Total BAYA86 SPOT										0.00	0	0
Total For BAYA86										0.00	0	0
BAYA86 On 31/03/2024 Spot Bond					0.00000	102.09248				0.00	0	0
Total BAYA87 SPOT										0.00	0	0
Total For BAYA87										0.00	0	0
BAYA87 On 31/03/2024 Spot Bond					0.00000	104.99918				0.00	0	0
Total BAYA88 SPOT										0.00	0	0
Total For BAYA88										0.00	0	0
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.85448				0.00	0	0
Total BAYA89 SPOT										0.00	0	0
Total For BAYA89										0.00	0	0
BAYA89 On 30/06/2024 Spot Bond					0.00000	102.04270				0.00	0	0
Total BAYA90 SPOT										0.00	0	0
Total For BAYA90										0.00	0	0
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.77662				0.00	0	0
Total BAYA91 SPOT										0.00	0	0
Total For BAYA91										0.00	0	0
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.82802				0.00	0	0
Total BAYA92 SPOT										0.00	0	0
Total For BAYA92										0.00	0	0
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.77618				0.00	0	0
Total BAYA93 SPOT										0.00	0	0
Total For BAYA93										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.19033				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.47546				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYB15 On 30/09/2024 Spot Bond					0.00000	102.24251				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	Open Interest
Total BAYB16 SPOT										0.00	0	0
Total For BAYB16										0.00	0	0
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB17 SPOT										0.00	0	0
Total For BAYB17										0.00	0	0
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.19118				0.00	0	0
Total BAYB18 SPOT										0.00	0	0
Total For BAYB18										0.00	0	0
BAYB19 On 30/09/2022 Spot Bond					0.00000	102.34529				0.00	0	0
Total BAYB19 SPOT										0.00	0	0
Total For BAYB19										0.00	0	0
BAYB20 On 30/06/2023 Spot Bond					0.00000	102.58467				0.00	0	0
Total BAYB20 SPOT										0.00	0	0
Total For BAYB20										0.00	0	0
BAYB21 On 30/09/2024 Spot Bond					0.00000	102.19072				0.00	0	0
Total BAYB21 SPOT										0.00	0	0
Total For BAYB21										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.09500	9.09500	9.09500	96.92327				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BDX211 On 05/08/2033 Spot Bond					0.00000	100.74922				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BDX31 On 05/03/2023 Spot Bond					0.00000	100.48327				0.00	0	0
Total BDX31 SPOT										0.00	0	0
Total For BDX31										0.00	0	0
BDX33 On 08/03/2023 Spot Bond					0.00000	100.13465				0.00	0	0
Total BDX33 SPOT										0.00	0	0
Total For BDX33										0.00	0	0
BDX34 On 14/08/2024 Spot Bond					0.00000	100.47420				0.00	0	0
Total BDX34 SPOT										0.00	0	0
Total For BDX34										0.00	0	0
BDX35 On 16/06/2026 Spot Bond					0.00000	99.95732				0.00	0	0
Total BDX35 SPOT										0.00	0	0
Total For BDX35										0.00	0	0
BDX36 On 01/02/2030 Spot Bond					0.00000	98.22420				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	Open Interest
Total BDX36 SPOT										0.00	0	0
Total For BDX36										0.00	0	0
BDX37 On 16/09/2033 Spot Bond					0.00000	78.42696				0.00	0	0
Total BDX37 SPOT										0.00	0	0
Total For BDX37										0.00	0	0
BDX39 On 01/02/2030 Spot Bond					0.00000	95.06321				0.00	0	0
Total BDX39 SPOT										0.00	0	0
Total For BDX39										0.00	0	0
BDX40 On 16/09/2033 Spot Bond					0.00000	80.92839				0.00	0	0
Total BDX40 SPOT										0.00	0	0
Total For BDX40										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			7.96000	104.13364	7.96000	104.08900				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	100.27665				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	104.25385				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	102.12006				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	105.02866				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	101.01552				0.00	4,000,000,000	5,060,000,000
Total BGT01 SPOT										0.00	4,000,000,000	5,060,000,000
Total For BGT01										0.00	4,000,000,000	5,060,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	101.34270				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	100.89435				0.00	0	0
Total BID10 SPOT										0.00	0	0
Total For BID10										0.00	0	0
BID11 On 15/11/2023 Spot Bond			6.71000	104.67730	6.71000	104.63975				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	Open Interest
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BID12 On 14/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BID12 SPOT										0.00	0	0
Total For BID12										0.00	0	0
BID13 On 14/06/2024 Spot Bond					0.00000	99.93348				0.00	0	0
Total BID13 SPOT										0.00	0	0
Total For BID13										0.00	0	0
BID14 On 28/10/2022 Spot Bond					0.00000	100.86878				0.00	0	200,000,000
Total BID14 SPOT										0.00	0	200,000,000
Total For BID14										0.00	0	200,000,000
BID15 On 28/10/2024 Spot Bond					0.00000	100.63478				0.00	140,000,000	105,000,000
Total BID15 SPOT										0.00	140,000,000	105,000,000
Total For BID15										0.00	140,000,000	105,000,000
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.86452				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.20713				0.00	0	0
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.20200				0.00	0	0
Total BNPP04 SPOT										0.00	0	0
Total For BNPP04										0.00	0	0
BNPP0 On 05/01/2025 Spot Bond					0.00000	89.61100				0.00	0	0
Total BNPP05 SPOT										0.00	0	0
Total For BNPP05										0.00	0	0
BNPP0 On 03/01/2025 Spot Bond					0.00000	61.54300				0.00	0	0
Total BNPP06 SPOT										0.00	0	0
Total For BNPP06										0.00	0	0
BNPP0 On 06/07/2026 Spot Bond					0.00000	47.74800				0.00	0	0
Total BNPP09 SPOT										0.00	0	0
Total For BNPP09										0.00	0	0
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	0
Total BNPP13 SPOT										0.00	0	0
Total For BNPP13										0.00	0	0
BNPP1 On 05/07/2022 Spot Bond					0.00000	101.04555				0.00	20,000,000,000	10,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BNPP19 SPOT										0.00	20,000,000,000	10,000,000,000
Total For BNPP19										0.00	20,000,000,000	10,000,000,000
BNPP2(On 16/08/2022 Spot Bond					0.00000	100.37430				0.00	0	0
Total BNPP20 SPOT										0.00	0	0
Total For BNPP20										0.00	0	0
BNPP2 On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	200,000,000,000
Total BNPP21 SPOT										0.00	0	200,000,000,000
Total For BNPP21										0.00	0	200,000,000,000
BNPP2:On 29/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	100,000,000,000	50,000,000,000	
Total BNPP22 SPOT										10,000,000,000,000.00	100,000,000,000	50,000,000,000
Total For BNPP22										10,000,000,000,000.00	100,000,000,000	50,000,000,000
BPPF1:On 09/10/2023 Spot Bond					0.00000	101.15628				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF1(On 19/11/2022 Spot Bond					0.00000	100.49887				0.00	0	0
Total BPPF19 SPOT										0.00	0	0
Total For BPPF19										0.00	0	0
BPPF2(On 19/11/2024 Spot Bond					0.00000	100.15726				0.00	0	0
Total BPPF20 SPOT										0.00	0	0
Total For BPPF20										0.00	0	0
BPPF2(On 26/02/2023 Spot Bond					0.00000	100.65745				0.00	0	0
Total BPPF21 SPOT										0.00	0	0
Total For BPPF21										0.00	0	0
BPPF2(On 16/07/2023 Spot Bond					0.00000	101.44843				0.00	0	0
Total BPPF23 SPOT										0.00	0	0
Total For BPPF23										0.00	0	0
BPPF2(On 03/08/2022 Spot Bond					0.00000	100.74590				0.00	0	0
Total BPPF25 SPOT										0.00	0	0
Total For BPPF25										0.00	0	0
BPPF2(On 12/10/2023 Spot Bond					0.00000	101.19474				0.00	0	0
Total BPPF27 SPOT										0.00	0	0
Total For BPPF27										0.00	0	0
BPPF2(On 03/11/2022 Spot Bond					0.00000	100.62189				0.00	0	0
Total BPPF29 SPOT										0.00	0	0
Total For BPPF29										0.00	0	0
BPPF3(On 03/11/2023 Spot Bond					0.00000	100.64527				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	Open Interest
Total BPPF30 SPOT									0.00	0	0
Total For BPPF30									0.00	0	0
BPPF3 On 24/08/2022 Spot Bond					0.00000	100.40146			0.00	8,460,000,000	4,230,000,000
Total BPPF31 SPOT									0.00	8,460,000,000	4,230,000,000
Total For BPPF31									0.00	8,460,000,000	4,230,000,000
BPPF3 On 24/08/2024 Spot Bond					0.00000	100.63286			0.00	0	0
Total BPPF32 SPOT									0.00	0	0
Total For BPPF32									0.00	0	0
BPPF3 On 03/11/2022 Spot Bond					0.00000	100.56926			0.00	0	0
Total BPPF33 SPOT									0.00	0	0
Total For BPPF33									0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BWZJ23 SPOT									0.00	0	0
Total For BWZJ23									0.00	0	0
BWZJ2 On 29/03/2024 Spot Bond					0.00000	101.34571			0.00	0	0
Total BWZJ24 SPOT									0.00	0	0
Total For BWZJ24									0.00	0	0
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.79296			0.00	0	0
Total BWZJ25 SPOT									0.00	0	0
Total For BWZJ25									0.00	0	0
CBL29 On 30/04/2024 Spot Bond					0.00000	100.46378			0.00	0	0
Total CBL29 SPOT									0.00	0	0
Total For CBL29									0.00	0	0
CBL30 On 02/11/2024 Spot Bond					0.00000	100.66476			0.00	0	0
Total CBL30 SPOT									0.00	0	0
Total For CBL30									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			8.59000	103.59380	8.59000	103.54594			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			8.84000	105.11116	8.84000	105.06149			0.00	0	0
Total CCT02 SPOT									0.00	0	0
Total For CCT02									0.00	0	0
CCT03 On 15/03/2025 Spot Bond			9.44000	106.89356	9.44000	106.83999	214,823,712,448,000.00		22,756,749,200	5,689,187,300	
Total CCT03 SPOT							14,823,712,448,000.00		22,756,749,200	5,689,187,300	
Total For CCT03							14,823,712,448,000.00		22,756,749,200	5,689,187,300	
CCT04 On 17/07/2027 Spot Bond			10.80500	10.80500	10.80500	102.77992			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	Open Interest
Total CCT04 SPOT										0.00	0	0
Total For CCT04										0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	100.98379				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	100.38676				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	100.41022				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	101.15493				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	101.22395				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	106.31663	4.77000	104.26900				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	102.75800				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	99.80052				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			7.72500	107.08905	7.72500	107.04495				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			8.70700	109.93388	8.70700	110.03600				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	100.86198				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	Open Interest
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN37(On 26/07/2022 Spot Bond					0.00000	100.88503				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37(On 20/03/2024 Spot Bond					0.00000	103.31713				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37(On 20/03/2024 Spot Bond			10.98000	101.84535	10.98000	101.78620				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38(On 20/09/2024 Spot Bond				100.00000	0.00000	106.92900				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			6.50000	114.33960	6.50000	108.63600				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN38(On 20/09/2024 Spot Bond					0.00000	104.97400				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN39(On 20/09/2022 Spot Bond					0.00000	99.90906				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN39(On 14/11/2022 Spot Bond					0.00000	100.49049				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN39(On 14/11/2022 Spot Bond					0.00000	100.48642				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN45(On 31/01/2025 Spot Bond			5.25000	150.60077	5.25000	150.45861				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN45(On 31/01/2025 Spot Bond			5.69000	148.96898	5.69000	148.82485				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN47(On 19/11/2022 Spot Bond					0.00000	100.49876				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	Open Interest
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN48(On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN48(On 28/07/2022 Spot Bond			6.97000	103.76261	6.97000	103.72330				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN49(On 20/06/2022 Spot Bond					0.00000	99.89581				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN49(On 29/08/2022 Spot Bond					0.00000	100.40931				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN49(On 04/09/2024 Spot Bond			7.37000	108.27654	7.37000	108.23395				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN49(On 04/09/2024 Spot Bond					0.00000	101.80901				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN50(On 11/10/2022 Spot Bond					0.00000	101.16606				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN50(On 11/10/2024 Spot Bond					0.00000	101.22796				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN50(On 11/10/2024 Spot Bond					0.00000	100.79391				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN50(On 24/10/2022 Spot Bond					0.00000	101.04654				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN50(On 20/12/2022 Spot Bond					0.00000	99.96918				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN51(On 11/10/2022 Spot Bond					0.00000	101.32489				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	Open Interest
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	98.62568				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	102.46361	9.96000	102.40906				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	101.25616	10.01000	101.20263				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN518 On 25/11/2022 Spot Bond					0.00000	100.42859				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	104.44289	9.60000	104.38816				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	100.03587				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN522 On 27/02/2023 Spot Bond					0.00000	100.35197				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN524 On 09/09/2022 Spot Bond			9.20000	102.43127	9.20000	102.38073				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN525 On 24/04/2023 Spot Bond					0.00000	101.26510				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN526 On 26/04/2023 Spot Bond					0.00000	101.04480				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN527 On 21/02/2024 Spot Bond					0.00000	101.32178				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN528 On 25/11/2022 Spot Bond					0.00000	100.51575				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	Open Interest
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN53 On 12/03/2023 Spot Bond					0.00000	100.03587				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN53 On 20/06/2023 Spot Bond					0.00000	99.90240				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN53 On 18/07/2025 Spot Bond					0.00000	101.00148				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN53 On 18/07/2025 Spot Bond			10.32000	104.34768	10.32000	104.28969				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN53 On 18/07/2023 Spot Bond					0.00000	100.33535				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN53 On 25/01/2023 Spot Bond					0.00000	100.83561				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN54 On 17/01/2024 Spot Bond					0.00000	101.13345				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN54 On 20/12/2023 Spot Bond					0.00000	148.91400				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN54 On 17/01/2024 Spot Bond					0.00000	102.59045				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN54 On 21/08/2026 Spot Bond			9.73500	104.14320	9.73500	104.08852				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN54 On 29/03/2025 Spot Bond			9.78500	102.83950	9.78500	102.78613				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN54 On 12/11/2025 Spot Bond			9.93000	101.62520	9.93000	101.57169				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	Open Interest
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	307.87683				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN55 On 15/11/2023 Spot Bond					0.00000	100.50341				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN55 On 12/11/2023 Spot Bond					0.00000	100.53369				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN55 On 24/11/2024 Spot Bond					0.00000	100.42513				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN55 On 17/01/2024 Spot Bond					0.00000	101.24977				0.00	0	0
Total CLN559 SPOT										0.00	0	0
Total For CLN559										0.00	0	0
CLN56 On 20/12/2023 Spot Bond			100.00000		0.00000	118.25700				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN56 On 11/02/2026 Spot Bond					0.00000	100.57614				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN56 On 12/11/2025 Spot Bond			10.19000	100.82287	10.19000	100.83520				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN56 On 12/11/2025 Spot Bond			9.79000	102.02406	9.79000	101.97108				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN56 On 08/02/2024 Spot Bond					0.00000	100.90907				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	Open Interest
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN564 On 21/02/2024 Spot Bond					0.00000	100.54696				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN565 On 17/01/2024 Spot Bond					0.00000	102.97598				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN566 On 04/06/2023 Spot Bond					0.00000	100.17284				0.00	0	0
Total CLN567 SPOT										0.00	0	0
Total For CLN567										0.00	0	0
CLN567 On 11/02/2024 Spot Bond					0.00000	100.54292				0.00	0	0
Total CLN568 SPOT										0.00	0	0
Total For CLN568										0.00	0	0
CLN568 On 12/11/2025 Spot Bond			9.96500	100.99971	9.96500	100.94634				0.00	0	0
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN571 On 12/11/2025 Spot Bond					0.00000	100.56137				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN572 On 11/02/2024 Spot Bond					0.00000	100.54576				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN574 On 15/03/2024 Spot Bond					0.00000	99.99999				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN575 On 20/06/2024 Spot Bond					0.00000	99.89419				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										0.00	0	0
CLN577 On 18/04/2026 Spot Bond					0.00000	100.96245				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN578 On 02/04/2024 Spot Bond					0.00000	101.30283				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN579 On 10/05/2024 Spot Bond					0.00000	100.57409				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	Open Interest
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN581 On 16/09/2025 Spot Bond					0.00000	99.95779				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN583 On 18/04/2024 Spot Bond					0.00000	100.97430				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN584 On 31/05/2024 Spot Bond					0.00000	100.28221				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN585 On 16/09/2025 Spot Bond					0.00000	102.46688				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN586 On 10/06/2026 Spot Bond					0.00000	100.02891				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN587 On 14/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN588 On 18/06/2024 Spot Bond					0.00000	99.90990				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0
CLN589 On 16/09/2025 Spot Bond					0.00000	102.04949				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN590 On 05/12/2026 Spot Bond					0.00000	101.73524				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN591 On 05/12/2026 Spot Bond			3.57000	153.67570	3.57000	123.60185				0.00	0	0
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN592 On 24/11/2024 Spot Bond					0.00000	100.61621				0.00	0	0
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0
CLN593 On 27/06/2022 Spot Bond					0.00000	101.31612				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	Open Interest
Total CLN595 SPOT										0.00	0	0
Total For CLN595										0.00	0	0
CLN595 On 24/11/2024 Spot Bond					0.00000	100.41920				0.00	0	0
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.53688				0.00	0	0
Total CLN597 SPOT										0.00	0	0
Total For CLN597										0.00	0	0
CLN597 On 02/04/2026 Spot Bond					0.00000	101.23402				0.00	0	0
Total CLN598 SPOT										0.00	0	0
Total For CLN598										0.00	0	0
CLN598 On 10/12/2024 Spot Bond					0.00000	100.02179				0.00	0	0
Total CLN599 SPOT										0.00	0	0
Total For CLN599										0.00	0	0
CLN600 On 18/06/2024 Spot Bond					0.00000	99.90990				0.00	0	0
Total CLN600 SPOT										0.00	0	0
Total For CLN600										0.00	0	0
CLN600 On 18/06/2024 Spot Bond					0.00000	99.90990				0.00	0	0
Total CLN601 SPOT										0.00	0	0
Total For CLN601										0.00	0	0
CLN601 On 04/06/2023 Spot Bond					0.00000	100.50900				0.00	0	0
Total CLN602 SPOT										0.00	0	0
Total For CLN602										0.00	0	0
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.12148				0.00	0	0
Total CLN603 SPOT										0.00	0	0
Total For CLN603										0.00	0	0
CLN603 On 05/08/2024 Spot Bond					0.00000	100.60474				0.00	0	0
Total CLN604 SPOT										0.00	0	0
Total For CLN604										0.00	0	0
CLN604 On 12/08/2022 Spot Bond					0.00000	100.50615				0.00	0	0
Total CLN605 SPOT										0.00	0	0
Total For CLN605										0.00	0	0
CLN605 On 14/04/2026 Spot Bond					0.00000	104.14148				0.00	0	0
Total CLN606 SPOT										0.00	0	0
Total For CLN606										0.00	0	0
CLN606 On 17/01/2024 Spot Bond					0.00000	100.99376				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	Open Interest
Total CLN607 SPOT										0.00	0	0
Total For CLN607										0.00	0	0
CLN607 On 22/08/2024 Spot Bond					0.00000	100.43049				0.00	0	0
Total CLN608 SPOT										0.00	0	0
Total For CLN608										0.00	0	0
CLN608 On 30/04/2023 Spot Bond			9.32000	101.20183	9.32000	101.15148				0.00	0	0
Total CLN609 SPOT										0.00	0	0
Total For CLN609										0.00	0	0
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN61 On 23/07/2022 Spot Bond					0.00000	100.82465				0.00	0	0
Total CLN610 SPOT										0.00	0	0
Total For CLN610										0.00	0	0
CLN610 On 14/04/2026 Spot Bond					0.00000	103.17167				0.00	0	0
Total CLN611 SPOT										0.00	0	0
Total For CLN611										0.00	0	0
CLN611 On 07/03/2025 Spot Bond					0.00000	100.14984				0.00	0	0
Total CLN612 SPOT										0.00	0	0
Total For CLN612										0.00	0	0
CLN612 On 22/08/2022 Spot Bond					0.00000	100.41812				0.00	0	0
Total CLN613 SPOT										0.00	0	0
Total For CLN613										0.00	0	0
CLN613 On 30/11/2023 Spot Bond					0.00000	100.55501				0.00	0	0
Total CLN614 SPOT										0.00	0	0
Total For CLN614										0.00	0	0
CLN614 On 30/09/2022 Spot Bond					0.00000	101.19688				0.00	0	0
Total CLN615 SPOT										0.00	0	0
Total For CLN615										0.00	0	0
CLN615 On 20/12/2029 Spot Bond					0.00000	100.72100				0.00	0	0
Total CLN616 SPOT										0.00	0	0
Total For CLN616										0.00	0	0
CLN616 On 20/12/2024 Spot Bond					0.00000	101.70292				0.00	0	0
Total CLN617 SPOT										0.00	0	0
Total For CLN617										0.00	0	0
CLN617 On 20/12/2022 Spot Bond					0.00000	100.09777				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	Open Interest
Total CLN618 SPOT										0.00	0	0
Total For CLN618										0.00	0	0
CLN618 On 31/05/2024 Spot Bond					0.00000	100.34265				0.00	0	0
Total CLN619 SPOT										0.00	0	0
Total For CLN619										0.00	0	0
CLN619 On 28/10/2024 Spot Bond					0.00000	100.73828				0.00	0	0
Total CLN620 SPOT										0.00	0	0
Total For CLN620										0.00	0	0
CLN620 On 28/10/2022 Spot Bond					0.00000	100.80836				0.00	0	0
Total CLN621 SPOT										0.00	0	0
Total For CLN621										0.00	0	0
CLN621 On 20/12/2024 Spot Bond					0.00000	96.51400				0.00	0	0
Total CLN623 SPOT										0.00	0	0
Total For CLN623										0.00	0	0
CLN623 On 25/01/2023 Spot Bond					0.00000	100.84948				0.00	0	0
Total CLN624 SPOT										0.00	0	0
Total For CLN624										0.00	0	0
CLN624 On 25/01/2023 Spot Bond			6.80000	104.82543	6.80000	104.78670				0.00	0	0
Total CLN625 SPOT										0.00	0	0
Total For CLN625										0.00	0	0
CLN625 On 19/08/2025 Spot Bond					0.00000	100.48295				0.00	0	0
Total CLN626 SPOT										0.00	0	0
Total For CLN626										0.00	0	0
CLN626 On 31/07/2034 Spot Bond					0.00000	91.27325				0.00	0	0
Total CLN627 SPOT										0.00	0	0
Total For CLN627										0.00	0	0
CLN627 On 31/07/2034 Spot Bond			12.71000	62.14405	12.71000	82.30836				0.00	0	0
Total CLN628 SPOT										0.00	0	0
Total For CLN628										0.00	0	0
CLN628 On 20/11/2022 Spot Bond					0.00000	100.48563				0.00	0	0
Total CLN629 SPOT										0.00	0	0
Total For CLN629										0.00	0	0
CLN629 On 19/08/2025 Spot Bond			10.49000	100.45368	10.49000	100.39696				0.00	0	0
Total CLN630 SPOT										0.00	0	0
Total For CLN630										0.00	0	0
CLN630 On 19/08/2025 Spot Bond					0.00000	100.48076				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	Open Interest
Total CLN631 SPOT										0.00	0	0
Total For CLN631										0.00	0	0
CLN631 On 21/11/2022 Spot Bond					0.00000	100.43567				0.00	0	0
Total CLN632 SPOT										0.00	0	0
Total For CLN632										0.00	0	0
CLN632 On 09/10/2034 Spot Bond					0.00000	101.39543				0.00	0	0
Total CLN633 SPOT										0.00	0	0
Total For CLN633										0.00	0	0
CLN633 On 09/11/2024 Spot Bond					0.00000	100.58930				0.00	0	0
Total CLN634 SPOT										0.00	0	0
Total For CLN634										0.00	0	0
CLN634 On 19/08/2025 Spot Bond					0.00000	103.19351				0.00	0	0
Total CLN635 SPOT										0.00	0	0
Total For CLN635										0.00	0	0
CLN635 On 21/11/2024 Spot Bond					0.00000	100.41496				0.00	0	0
Total CLN636 SPOT										0.00	0	0
Total For CLN636										0.00	0	0
CLN636 On 19/08/2025 Spot Bond					0.00000	100.47857				0.00	0	0
Total CLN637 SPOT										0.00	0	0
Total For CLN637										0.00	0	0
CLN637 On 19/02/2023 Spot Bond					0.00000	100.74657				0.00	0	0
Total CLN638 SPOT										0.00	0	0
Total For CLN638										0.00	0	0
CLN638 On 19/08/2025 Spot Bond					0.00000	100.52237				0.00	0	0
Total CLN640 SPOT										0.00	0	0
Total For CLN640										0.00	0	0
CLN640 On 17/10/2023 Spot Bond					0.00000	100.88199				0.00	0	0
Total CLN643 SPOT										0.00	0	0
Total For CLN643										0.00	0	0
CLN643 On 21/11/2024 Spot Bond					0.00000	100.41682				0.00	0	0
Total CLN644 SPOT										0.00	0	0
Total For CLN644										0.00	0	0
CLN644 On 18/12/2024 Spot Bond					0.00000	99.91133				0.00	0	0
Total CLN645 SPOT										0.00	0	0
Total For CLN645										0.00	0	0
CLN645 On 29/01/2024 Spot Bond					0.00000	101.00634				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	Open Interest
Total CLN646 SPOT										0.00	0	0
Total For CLN646										0.00	0	0
CLN647 On 18/12/2024 Spot Bond					0.00000	99.91120				0.00	0	0
Total CLN647 SPOT										0.00	0	0
Total For CLN647										0.00	0	0
CLN648 On 19/08/2025 Spot Bond					0.00000	100.61414				0.00	0	0
Total CLN648 SPOT										0.00	0	0
Total For CLN648										0.00	0	0
CLN649 On 31/05/2026 Spot Bond					0.00000	100.27941				0.00	0	0
Total CLN649 SPOT										0.00	0	0
Total For CLN649										0.00	0	0
CLN650 On 19/08/2025 Spot Bond					0.00000	100.47857				0.00	0	0
Total CLN650 SPOT										0.00	0	0
Total For CLN650										0.00	0	0
CLN651 On 19/11/2022 Spot Bond					0.00000	100.38337				0.00	0	0
Total CLN651 SPOT										0.00	0	0
Total For CLN651										0.00	0	0
CLN652 On 19/08/2025 Spot Bond					0.00000	100.47857				0.00	0	0
Total CLN652 SPOT										0.00	0	0
Total For CLN652										0.00	0	0
CLN653 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN653 SPOT										0.00	0	0
Total For CLN653										0.00	0	0
CLN654 On 22/03/2030 Spot Bond					0.00000	104.25800				0.00	0	0
Total CLN654 SPOT										0.00	0	0
Total For CLN654										0.00	0	0
CLN655 On 20/06/2025 Spot Bond					0.00000	99.89217				0.00	0	0
Total CLN655 SPOT										0.00	0	0
Total For CLN655										0.00	0	0
CLN656 On 13/10/2026 Spot Bond					0.00000	101.81625				0.00	0	0
Total CLN656 SPOT										0.00	0	0
Total For CLN656										0.00	0	0
CLN657 On 20/06/2025 Spot Bond					0.00000	100.43143				0.00	0	0
Total CLN657 SPOT										0.00	0	0
Total For CLN657										0.00	0	0
CLN658 On 20/06/2023 Spot Bond					0.00000	100.62700				0.00	0	0
Total CLN658 SPOT										0.00	0	0
Total For CLN658										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	Open Interest
Total CLN661 SPOT										0.00	0	0
Total For CLN661										0.00	0	0
CLN661 On 20/12/2023 Spot Bond					0.00000	99.99700				0.00	0	0
Total CLN662 SPOT										0.00	0	0
Total For CLN662										0.00	0	0
CLN662 On 20/12/2024 Spot Bond					0.00000	118.47800				0.00	0	0
Total CLN663 SPOT										0.00	0	0
Total For CLN663										0.00	0	0
CLN663 On 20/12/2023 Spot Bond					0.00000	143.23600				0.00	0	0
Total CLN664 SPOT										0.00	0	0
Total For CLN664										0.00	0	0
CLN664 On 27/02/2023 Spot Bond					0.00000	100.49604				0.00	0	0
Total CLN665 SPOT										0.00	0	0
Total For CLN665										0.00	0	0
CLN665 On 02/04/2026 Spot Bond					0.00000	101.46013				0.00	0	0
Total CLN666 SPOT										0.00	0	0
Total For CLN666										0.00	0	0
CLN666 On 19/08/2025 Spot Bond					0.00000	100.57487				0.00	0	0
Total CLN667 SPOT										0.00	0	0
Total For CLN667										0.00	0	0
CLN667 On 02/05/2023 Spot Bond					0.00000	104.48856				0.00	0	0
Total CLN668 SPOT										0.00	0	0
Total For CLN668										0.00	0	0
CLN668 On 18/09/2024 Spot Bond					0.00000	101.30560				0.00	0	0
Total CLN669 SPOT										0.00	0	0
Total For CLN669										0.00	0	0
CLN669 On 27/02/2023 Spot Bond					0.00000	100.37298				0.00	0	0
Total CLN670 SPOT										0.00	0	0
Total For CLN670										0.00	0	0
CLN670 On 19/08/2025 Spot Bond					0.00000	100.52967				0.00	0	0
Total CLN671 SPOT										0.00	0	0
Total For CLN671										0.00	0	0
CLN671 On 31/01/2025 Spot Bond			4.02448	155.26184	4.02448	126.01103				0.00	0	0
Total CLN673 SPOT										0.00	0	0
Total For CLN673										0.00	0	0
CLN673 On 31/01/2025 Spot Bond			4.02448	155.26184	4.02448	126.01184				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	Open Interest
Total CLN674 SPOT										0.00	0	0
Total For CLN674										0.00	0	0
CLN674 On 19/08/2025 Spot Bond					0.00000	100.54061				0.00	338,400,000	169,200,000
Total CLN676 SPOT										0.00	338,400,000	169,200,000
Total For CLN676										0.00	338,400,000	169,200,000
CLN676 On 19/08/2025 Spot Bond					0.00000	100.56977				0.00	0	0
Total CLN677 SPOT										0.00	0	0
Total For CLN677										0.00	0	0
CLN677 On 21/12/2026 Spot Bond					0.00000	101.47012				0.00	0	0
Total CLN679 SPOT										0.00	0	0
Total For CLN679										0.00	0	0
CLN679 On 28/02/2023 Spot Bond					0.00000	100.49127				0.00	0	0
Total CLN680 SPOT										0.00	0	0
Total For CLN680										0.00	0	0
CLN680 On 19/08/2025 Spot Bond					0.00000	103.31527				0.00	0	0
Total CLN681 SPOT										0.00	0	0
Total For CLN681										0.00	0	0
CLN681 On 07/12/2023 Spot Bond					0.00000	100.14012				0.00	0	0
Total CLN682 SPOT										0.00	0	0
Total For CLN682										0.00	0	0
CLN682 On 21/06/2023 Spot Bond					0.00000	101.40979				0.00	0	0
Total CLN683 SPOT										0.00	0	0
Total For CLN683										0.00	0	0
CLN683 On 21/06/2023 Spot Bond					0.00000	101.44701				0.00	0	0
Total CLN684 SPOT										0.00	0	0
Total For CLN684										0.00	0	0
CLN684 On 12/02/2025 Spot Bond					0.00000	100.75865				0.00	0	0
Total CLN685 SPOT										0.00	0	0
Total For CLN685										0.00	0	0
CLN685 On 21/12/2026 Spot Bond					0.00000	101.70266				0.00	0	0
Total CLN687 SPOT										0.00	0	0
Total For CLN687										0.00	0	0
CLN687 On 21/06/2025 Spot Bond					0.00000	101.70243				0.00	0	0
Total CLN688 SPOT										0.00	0	0
Total For CLN688										0.00	0	0
CLN688 On 21/12/2026 Spot Bond					0.00000	101.50501				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	Open Interest
Total CLN690 SPOT										0.00	0	0
Total For CLN690										0.00	0	0
CLN690 On 01/07/2022 Spot Bond					0.00000	101.27836				0.00	0	0
Total CLN691 SPOT										0.00	0	0
Total For CLN691										0.00	0	0
CLN691 On 21/06/2023 Spot Bond					0.00000	101.50517				0.00	0	0
Total CLN692 SPOT										0.00	0	0
Total For CLN692										0.00	0	0
CLN692 On 17/05/2025 Spot Bond					0.00000	100.61463				0.00	0	0
Total CLN693 SPOT										0.00	0	0
Total For CLN693										0.00	0	0
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.99245				0.00	0	0
Total CLN697 SPOT										0.00	0	0
Total For CLN697										0.00	0	0
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.46928				0.00	0	0
Total CLN698 SPOT										0.00	0	0
Total For CLN698										0.00	0	0
CLN698 On 21/12/2026 Spot Bond					0.00000	105.68300				0.00	0	0
Total CLN699 SPOT										0.00	0	0
Total For CLN699										0.00	0	0
CLN700 On 28/02/2023 Spot Bond					0.00000	100.25783				0.00	0	0
Total CLN700 SPOT										0.00	0	0
Total For CLN700										0.00	0	0
CLN700 On 11/11/2022 Spot Bond					0.00000	100.49083				0.00	0	0
Total CLN701 SPOT										0.00	0	0
Total For CLN701										0.00	0	0
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.16088				0.00	0	0
Total CLN702 SPOT										0.00	0	0
Total For CLN702										0.00	0	0
CLN702 On 12/02/2025 Spot Bond					0.00000	100.90560				0.00	0	0
Total CLN704 SPOT										0.00	0	0
Total For CLN704										0.00	0	0
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.55903				0.00	0	0
Total CLN705 SPOT										0.00	0	0
Total For CLN705										0.00	0	0
CLN705 On 19/08/2025 Spot Bond					0.00000	100.58434				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	Open Interest
Total CLN707 SPOT										0.00	0	0
Total For CLN707										0.00	0	0
CLN707 On 11/09/2026 Spot Bond					0.00000	100.03477				0.00	0	0
Total CLN708 SPOT										0.00	0	0
Total For CLN708										0.00	0	0
CLN708 On 26/08/2025 Spot Bond					0.00000	101.47230				0.00	0	0
Total CLN709 SPOT										0.00	0	0
Total For CLN709										0.00	0	0
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.94226				0.00	0	0
Total CLN710 SPOT										0.00	0	0
Total For CLN710										0.00	0	0
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.18616				0.00	0	0
Total CLN711 SPOT										0.00	0	0
Total For CLN711										0.00	0	0
CLN712 On 11/03/2023 Spot Bond					0.00000	99.99614				0.00	0	0
Total CLN712 SPOT										0.00	0	0
Total For CLN712										0.00	0	0
CLN713 On 12/02/2023 Spot Bond					0.00000	100.46447				0.00	0	0
Total CLN713 SPOT										0.00	0	0
Total For CLN713										0.00	0	0
CLN714 On 21/06/2025 Spot Bond					0.00000	101.48160				0.00	0	0
Total CLN714 SPOT										0.00	0	0
Total For CLN714										0.00	0	0
CLN715 On 21/06/2025 Spot Bond					0.00000	101.48160				0.00	0	0
Total CLN715 SPOT										0.00	0	0
Total For CLN715										0.00	0	0
CLN716 On 21/06/2025 Spot Bond					0.00000	101.48160				0.00	0	0
Total CLN716 SPOT										0.00	0	0
Total For CLN716										0.00	0	0
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.97751				0.00	0	0
Total CLN717 SPOT										0.00	0	0
Total For CLN717										0.00	0	0
CLN718 On 11/09/2026 Spot Bond					0.00000	100.03179				0.00	0	0
Total CLN719 SPOT										0.00	0	0
Total For CLN719										0.00	0	0
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.97116				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	Open Interest
Total CLN720 SPOT										0.00	0	0
Total For CLN720										0.00	0	0
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.29467				0.00	0	0
Total CLN721 SPOT										0.00	0	0
Total For CLN721										0.00	0	0
CLN721 On 01/06/2026 Spot Bond					0.00000	100.23507				0.00	0	0
Total CLN722 SPOT										0.00	0	0
Total For CLN722										0.00	0	0
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.00740				0.00	0	0
Total CLN723 SPOT										0.00	0	0
Total For CLN723										0.00	0	0
CLN723 On 21/06/2025 Spot Bond					0.00000	101.36768				0.00	0	0
Total CLN724 SPOT										0.00	0	0
Total For CLN724										0.00	0	0
CLN724 On 21/06/2025 Spot Bond					0.00000	101.36768				0.00	0	0
Total CLN725 SPOT										0.00	0	0
Total For CLN725										0.00	0	0
CLN725 On 21/06/2025 Spot Bond					0.00000	101.36768				0.00	0	0
Total CLN726 SPOT										0.00	0	0
Total For CLN726										0.00	0	0
CLN726 On 21/06/2025 Spot Bond					0.00000	101.39093				0.00	0	0
Total CLN727 SPOT										0.00	0	0
Total For CLN727										0.00	0	0
CLN727 On 21/06/2025 Spot Bond					0.00000	101.39093				0.00	0	0
Total CLN728 SPOT										0.00	0	0
Total For CLN728										0.00	0	0
CLN728 On 21/06/2025 Spot Bond					0.00000	101.39093				0.00	0	0
Total CLN729 SPOT										0.00	0	0
Total For CLN729										0.00	0	0
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.51600				0.00	0	0
Total CLN730 SPOT										0.00	0	0
Total For CLN730										0.00	0	0
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.55859				0.00	0	0
Total CLN731 SPOT										0.00	0	0
Total For CLN731										0.00	0	0
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.19996				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	Open Interest
Total CLN732 SPOT										0.00	0	0
Total For CLN732										0.00	0	0
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN733 SPOT										0.00	0	0
Total For CLN733										0.00	0	0
CLN733 On 11/09/2026 Spot Bond					0.00000	100.03233				0.00	0	0
Total CLN734 SPOT										0.00	0	0
Total For CLN734										0.00	0	0
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	96.20893				0.00	0	0
Total CLN736 SPOT										0.00	0	0
Total For CLN736										0.00	0	0
CLN736 On 20/06/2023 Spot Bond					0.00000	100.38321				0.00	0	0
Total CLN737 SPOT										0.00	0	0
Total For CLN737										0.00	0	0
CLN737 On 20/12/2023 Spot Bond					0.00000	99.89628				0.00	0	0
Total CLN738 SPOT										0.00	0	0
Total For CLN738										0.00	0	0
CLN738 On 20/06/2026 Spot Bond					0.00000	110.85200				0.00	0	0
Total CLN739 SPOT										0.00	0	0
Total For CLN739										0.00	0	0
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	94.88051				0.00	0	0
Total CLN740 SPOT										0.00	0	0
Total For CLN740										0.00	0	0
CLN740 On 19/08/2025 Spot Bond					0.00000	100.47127				0.00	0	0
Total CLN741 SPOT										0.00	0	0
Total For CLN741										0.00	0	0
CLN741 On 31/03/2032 Spot Bond					0.00000	101.63500				0.00	0	0
Total CLN742 SPOT										0.00	0	0
Total For CLN742										0.00	0	0
CLN742 On 31/01/2030 Spot Bond					0.00000	101.64148				0.00	0	0
Total CLN743 SPOT										0.00	0	0
Total For CLN743										0.00	0	0
CLN743 On 31/01/2030 Spot Bond					0.00000	97.51900				0.00	0	0
Total CLN744 SPOT										0.00	0	0
Total For CLN744										0.00	0	0
CLN744 On 31/01/2030 Spot Bond					0.00000	101.05263				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	Open Interest
Total CLN745 SPOT										0.00	0	0
Total For CLN745										0.00	0	0
CLN745 On 28/02/2024 Spot Bond					0.00000	100.33687				0.00	0	0
Total CLN746 SPOT										0.00	0	0
Total For CLN746										0.00	0	0
CLN746 On 21/12/2022 Spot Bond					0.00000	101.50511				0.00	0	0
Total CLN747 SPOT										0.00	0	0
Total For CLN747										0.00	0	0
CLN747 On 31/01/2030 Spot Bond					0.00000	100.80584				0.00	0	0
Total CLN748 SPOT										0.00	0	0
Total For CLN748										0.00	0	0
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN749 SPOT										0.00	0	0
Total For CLN749										0.00	0	0
CLN749 On 11/09/2026 Spot Bond					0.00000	100.03450				0.00	0	0
Total CLN750 SPOT										0.00	0	0
Total For CLN750										0.00	0	0
CLN750 On 01/10/2026 Spot Bond					0.00000	101.19838				0.00	0	0
Total CLN751 SPOT										0.00	0	0
Total For CLN751										0.00	0	0
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN752 SPOT										0.00	0	0
Total For CLN752										0.00	0	0
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN753 SPOT										0.00	0	0
Total For CLN753										0.00	0	0
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.74183				0.00	0	0
Total CLN754 SPOT										0.00	0	0
Total For CLN754										0.00	0	0
CLN754 On 31/01/2030 Spot Bond					0.00000	99.10009				0.00	0	0
Total CLN755 SPOT										0.00	0	0
Total For CLN755										0.00	0	0
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN756 SPOT										0.00	0	0
Total For CLN756										0.00	0	0
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				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	Open Interest
Total CLN757 SPOT										0.00	0	0
Total For CLN757										0.00	0	0
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN758 SPOT										0.00	0	0
Total For CLN758										0.00	0	0
CLN758 On 20/06/2026 Spot Bond					0.00000	99.84790				0.00	0	0
Total CLN759 SPOT										0.00	0	0
Total For CLN759										0.00	0	0
CLN759 On 20/06/2026 Spot Bond					0.00000	99.85200				0.00	0	0
Total CLN760 SPOT										0.00	0	0
Total For CLN760										0.00	0	0
CLN760 On 22/04/2026 Spot Bond					0.00000	101.47249				0.00	0	0
Total CLN761 SPOT										0.00	0	0
Total For CLN761										0.00	0	0
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN762 SPOT										0.00	0	0
Total For CLN762										0.00	0	0
CLN762 On 12/02/2025 Spot Bond					0.00000	100.64203				0.00	0	0
Total CLN763 SPOT										0.00	0	0
Total For CLN763										0.00	0	0
CLN763 On 21/07/2027 Spot Bond					0.00000	100.80783				0.00	0	0
Total CLN764 SPOT										0.00	0	0
Total For CLN764										0.00	0	0
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	94.57737				0.00	0	0
Total CLN765 SPOT										0.00	0	0
Total For CLN765										0.00	0	0
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.74183				0.00	0	0
Total CLN766 SPOT										0.00	0	0
Total For CLN766										0.00	0	0
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN767 SPOT										0.00	0	0
Total For CLN767										0.00	0	0
CLN767 On 23/09/2026 Spot Bond					0.00000	99.84164				0.00	0	0
Total CLN768 SPOT										0.00	0	0
Total For CLN768										0.00	0	0
CLN768 On 23/09/2026 Spot Bond					0.00000	103.04907				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	Open Interest
Total CLN769 SPOT										0.00	0	0
Total For CLN769										0.00	0	0
CLN77(On 31/07/2024 Spot Bond					0.00000	98.84880				0.00	0	0
Total CLN770 SPOT										0.00	0	0
Total For CLN770										0.00	0	0
CLN77(On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	82.86741				0.00	0	0
Total CLN771 SPOT										0.00	0	0
Total For CLN771										0.00	0	0
CLN77(On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	88.89224				0.00	0	0
Total CLN772 SPOT										0.00	0	0
Total For CLN772										0.00	0	0
CLN77(On 28/08/2028 Spot Bond					0.00000	100.33195				0.00	0	0
Total CLN773 SPOT										0.00	0	0
Total For CLN773										0.00	0	0
CLN77(On 31/07/2028 Spot Bond					0.00000	100.83692				0.00	0	0
Total CLN774 SPOT										0.00	0	0
Total For CLN774										0.00	0	0
CLN77(On 15/09/2028 Spot Bond			6.50000	6.50000	6.50000	120.64139				0.00	0	0
Total CLN775 SPOT										0.00	0	0
Total For CLN775										0.00	0	0
CLN77(On 31/05/2026 Spot Bond					0.00000	100.30328				0.00	0	0
Total CLN776 SPOT										0.00	0	0
Total For CLN776										0.00	0	0
CLN77(On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	0
Total CLN777 SPOT										0.00	0	0
Total For CLN777										0.00	0	0
CLN77(On 31/08/2026 Spot Bond					0.00000	100.35971				0.00	0	0
Total CLN778 SPOT										0.00	0	0
Total For CLN778										0.00	0	0
CLN77(On 31/01/2027 Spot Bond					0.00000	100.69489				0.00	0	0
Total CLN779 SPOT										0.00	0	0
Total For CLN779										0.00	0	0
CLN78(On 31/01/2027 Spot Bond					0.00000	100.70073				0.00	0	0
Total CLN780 SPOT										0.00	0	0
Total For CLN780										0.00	0	0
CLN78(On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	103.38084				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	Open Interest
Total CLN781 SPOT										0.00	0	0
Total For CLN781										0.00	0	0
CLN781 On 31/01/2027 Spot Bond					0.00000	100.81164				0.00	0	0
Total CLN782 SPOT										0.00	0	0
Total For CLN782										0.00	0	0
CLN782 On 31/01/2027 Spot Bond					0.00000	100.72993				0.00	0	0
Total CLN783 SPOT										0.00	0	0
Total For CLN783										0.00	0	0
CLN783 On 31/01/2027 Spot Bond					0.00000	100.74278				0.00	0	0
Total CLN784 SPOT										0.00	0	0
Total For CLN784										0.00	0	0
CLN784 On 30/09/2026 Spot Bond					0.00000	101.51691				0.00	0	0
Total CLN785 SPOT										0.00	0	0
Total For CLN785										0.00	0	0
CLN785 On 21/12/2027 Spot Bond					0.00000	101.31895				0.00	0	0
Total CLN786 SPOT										0.00	0	0
Total For CLN786										0.00	0	0
CLN786 On 30/09/2026 Spot Bond					0.00000	101.51691				0.00	0	0
Total CLN787 SPOT										0.00	0	0
Total For CLN787										0.00	0	0
CLN787 On 31/01/2027 Spot Bond					0.00000	103.54426				0.00	0	0
Total CLN788 SPOT										0.00	0	0
Total For CLN788										0.00	0	0
CLN788 On 31/01/2027 Spot Bond					0.00000	103.40795				0.00	0	0
Total CLN789 SPOT										0.00	0	0
Total For CLN789										0.00	0	0
CLN789 On 31/01/2025 Spot Bond					0.00000	100.81179				0.00	0	0
Total CLN790 SPOT										0.00	0	0
Total For CLN790										0.00	0	0
CLN790 On 31/01/2025 Spot Bond					0.00000	99.58400				0.00	0	0
Total CLN791 SPOT										0.00	0	0
Total For CLN791										0.00	0	0
CLN791 On 31/01/2025 Spot Bond					0.00000	100.81179				0.00	0	0
Total CLN792 SPOT										0.00	0	0
Total For CLN792										0.00	0	0
CLN792 On 05/09/2022 Spot Bond					0.00000	95.84827				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	Open Interest
Total CLN793 SPOT										0.00	0	0
Total For CLN793										0.00	0	0
CLN793 On 31/01/2025 Spot Bond					0.00000	100.81179				0.00	0	0
Total CLN794 SPOT										0.00	0	0
Total For CLN794										0.00	0	0
CLN794 On 31/01/2025 Spot Bond					0.00000	100.81179				0.00	0	0
Total CLN795 SPOT										0.00	0	0
Total For CLN795										0.00	0	0
CLN795 On 31/03/2026 Spot Bond					0.00000	101.51697				0.00	0	0
Total CLN796 SPOT										0.00	0	0
Total For CLN796										0.00	0	0
CLN796 On 31/01/2025 Spot Bond					0.00000	100.81179				0.00	0	0
Total CLN797 SPOT										0.00	0	0
Total For CLN797										0.00	0	0
CLN797 On 31/01/2024 Spot Bond					0.00000	100.81193				0.00	0	0
Total CLN798 SPOT										0.00	0	0
Total For CLN798										0.00	0	0
CLN798 On 31/01/2026 Spot Bond					0.00000	100.81734				0.00	0	0
Total CLN799 SPOT										0.00	0	0
Total For CLN799										0.00	0	0
CLN800 On 31/01/2026 Spot Bond					0.00000	100.81734				0.00	0	0
Total CLN800 SPOT										0.00	0	0
Total For CLN800										0.00	0	0
CLN800 On 28/02/2026 Spot Bond					0.00000	100.32542				0.00	0	0
Total CLN801 SPOT										0.00	0	0
Total For CLN801										0.00	0	0
CLN801 On 31/01/2025 Spot Bond					0.00000	88.30707				0.00	0	0
Total CLN802 SPOT										0.00	0	0
Total For CLN802										0.00	0	0
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN803 SPOT										0.00	0	0
Total For CLN803										0.00	0	0
CLN803 On 31/01/2027 Spot Bond					0.00000	100.70423				0.00	0	0
Total CLN804 SPOT										0.00	0	0
Total For CLN804										0.00	0	0
CLN804 On 20/04/2023 Spot Bond					0.00000	100.95497				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	Open Interest
Total CLN805 SPOT										0.00	0	0
Total For CLN805										0.00	0	0
CLN805 On 31/01/2027 Spot Bond					0.00000	100.82331				0.00	0	0
Total CLN806 SPOT										0.00	0	0
Total For CLN806										0.00	0	0
CLN806 On 28/02/2027 Spot Bond					0.00000	100.32758				0.00	0	0
Total CLN807 SPOT										0.00	0	0
Total For CLN807										0.00	0	0
CLN807 On 31/01/2027 Spot Bond					0.00000	100.74161				0.00	0	0
Total CLN808 SPOT										0.00	0	0
Total For CLN808										0.00	0	0
CLN808 On 21/12/2027 Spot Bond					0.00000	101.47229				0.00	0	0
Total CLN809 SPOT										0.00	0	0
Total For CLN809										0.00	0	0
CLN809 On 18/04/2028 Spot Bond			9.09500	96.97039	9.09500	96.92327				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN81 On 26/08/2025 Spot Bond					0.00000	101.48461				0.00	0	0
Total CLN810 SPOT										0.00	0	0
Total For CLN810										0.00	0	0
CLN810 On 21/07/2025 Spot Bond					0.00000	101.04150				0.00	0	0
Total CLN811 SPOT										0.00	0	0
Total For CLN811										0.00	0	0
CLN811 On 01/10/2022 Spot Bond					0.00000	101.79116				0.00	0	0
Total CLN812 SPOT										0.00	0	0
Total For CLN812										0.00	0	0
CLN812 On 04/10/2022 Spot Bond					0.00000	101.61516				0.00	0	0
Total CLN813 SPOT										0.00	0	0
Total For CLN813										0.00	0	0
CLN813 On 04/10/2022 Spot Bond					0.00000	101.61516				0.00	0	0
Total CLN814 SPOT										0.00	0	0
Total For CLN814										0.00	0	0
CLN814 On 31/01/2025 Spot Bond					0.00000	100.81179				0.00	380,000,000	190,000,000
Total CLN815 SPOT										0.00	380,000,000	190,000,000
Total For CLN815										0.00	380,000,000	190,000,000
CLN815 On 31/07/2025 Spot Bond					0.00000	100.81202				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	Open Interest
Total CLN816 SPOT										0.00	0	0
Total For CLN816										0.00	0	0
CLN817 On 31/01/2027 Spot Bond					0.00000	100.82331				0.00	0	0
Total CLN817 SPOT										0.00	0	0
Total For CLN817										0.00	0	0
CLN818 On 31/01/2030 Spot Bond					0.00000	100.69491				0.00	0	0
Total CLN818 SPOT										0.00	0	0
Total For CLN818										0.00	0	0
CLN819 On 31/01/2025 Spot Bond					0.00000	100.95020				0.00	0	0
Total CLN819 SPOT										0.00	0	0
Total For CLN819										0.00	0	0
CLN820 On 31/07/2025 Spot Bond					0.00000	100.77785				0.00	0	0
Total CLN820 SPOT										0.00	0	0
Total For CLN820										0.00	0	0
CLN821 On 31/05/2025 Spot Bond					0.00000	100.82163				0.00	0	0
Total CLN821 SPOT										0.00	0	0
Total For CLN821										0.00	0	0
CLN822 On 28/02/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN822 SPOT										0.00	0	0
Total For CLN822										0.00	0	0
CLN823 On 31/07/2029 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN823 SPOT										0.00	0	0
Total For CLN823										0.00	0	0
CLN824 On 31/07/2025 Spot Bond					0.00000	100.56643				0.00	0	0
Total CLN824 SPOT										0.00	0	0
Total For CLN824										0.00	0	0
CLN825 On 31/07/2025 Spot Bond					0.00000	100.56643				0.00	0	0
Total CLN825 SPOT										0.00	0	0
Total For CLN825										0.00	0	0
CLN826 On 31/07/2027 Spot Bond					0.00000	100.56611				0.00	0	0
Total CLN826 SPOT										0.00	0	0
Total For CLN826										0.00	0	0
CLN827 On 31/07/2025 Spot Bond					0.00000	100.46118				0.00	0	0
Total CLN827 SPOT										0.00	0	0
Total For CLN827										0.00	0	0
CLN828 On 31/08/2024 Spot Bond					0.00000	89.23021				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	Open Interest
Total CLN828 SPOT									0.00	0	0
Total For CLN828									0.00	0	0
CLN828 On 31/01/2025 Spot Bond					0.00000	100.33251			0.00	0	0
Total CLN829 SPOT									0.00	0	0
Total For CLN829									0.00	0	0
CLN829 On 31/07/2026 Spot Bond					0.00000	100.48888			0.00	0	0
Total CLN830 SPOT									0.00	0	0
Total For CLN830									0.00	0	0
CLN830 On 31/05/2025 Spot Bond					0.00000	100.20353			0.00	0	0
Total CLN831 SPOT									0.00	0	0
Total For CLN831									0.00	0	0
CLN831 On 31/07/2027 Spot Bond					0.00000	100.14090			0.00	0	0
Total CLN832 SPOT									0.00	0	0
Total For CLN832									0.00	0	0
CLN832 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	100.23398			0.00	0	0
Total CLN833 SPOT									0.00	0	0
Total For CLN833									0.00	0	0
CLN833 On 31/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		977,700,000,000,000.00	9,777,000,000	5,000,000,000	
Total CLN834 SPOT								'7,700,000,000,000.00	9,777,000,000	5,000,000,000	
Total For CLN834								'7,700,000,000,000.00	9,777,000,000	5,000,000,000	
CLN834 On 31/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		977,700,000,000,000.00	9,777,000,000	5,000,000,000	
Total CLN835 SPOT								'7,700,000,000,000.00	9,777,000,000	5,000,000,000	
Total For CLN835								'7,700,000,000,000.00	9,777,000,000	5,000,000,000	
CLN835 On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		977,700,000,000,000.00	9,777,000,000	5,000,000,000	
Total CLN836 SPOT								'7,700,000,000,000.00	9,777,000,000	5,000,000,000	
Total For CLN836								'7,700,000,000,000.00	9,777,000,000	5,000,000,000	
CLN836 On 31/08/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		977,700,000,000,000.00	9,777,000,000	5,000,000,000	
Total CLN837 SPOT								'7,700,000,000,000.00	9,777,000,000	5,000,000,000	
Total For CLN837								'7,700,000,000,000.00	9,777,000,000	5,000,000,000	
CLN837 On 31/03/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		400,000,000,000,000.00	4,000,000,000	4,000,000,000	
Total CLN838 SPOT								10,000,000,000,000.00	4,000,000,000	4,000,000,000	
Total For CLN838								10,000,000,000,000.00	4,000,000,000	4,000,000,000	
CLN838 On 20/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total CLN839 SPOT								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For CLN839								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
CLN839 On 02/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	15,000,000,000	15,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN840 SPOT									10,000,000,000,000.00	15,000,000,000	15,000,000,000
Total For CLN840									10,000,000,000,000.00	15,000,000,000	15,000,000,000
COJ05 On 05/06/2023 Spot Bond			8.31000	103.94213	8.31000	103.89589			0.00	0	0
Total COJ05 SPOT									0.00	0	0
Total For COJ05									0.00	0	0
COJ08 On 22/06/2026 Spot Bond			11.06000	101.09997	11.06000	101.04019			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.43000	101.54289	9.43000	101.49177			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			7.80500	102.83323	7.80500	102.79021			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			12.85000	91.45006	12.85000	91.38785			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			11.44000	91.90570	11.44000	91.84985			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			10.04000	10.04000	10.04000	107.97313			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	101.96057			0.00	0	0
Total DENG88 SPOT									0.00	0	0
Total For DENG88									0.00	0	0
DENG9 On 31/01/2023 Spot Bond					0.00000	100.89647			0.00	0	0
Total DENG99 SPOT									0.00	0	0
Total For DENG99									0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	100.40942			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	101.50373			0.00	0	4,400,000,000
Total DSY02 SPOT									0.00	0	4,400,000,000
Total For DSY02									0.00	0	4,400,000,000
DSY03 On 21/11/2024 Spot Bond			10.13500	10.13500	10.13500	101.38087			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	Open Interest
Total DSY03 SPOT										0.00	0	0
Total For DSY03										0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	101.39420				0.00	0	0
Total DSY04 SPOT										0.00	0	0
Total For DSY04										0.00	0	0
DSY05 On 21/08/2023 Spot Bond					0.00000	100.72879				0.00	0	0
Total DSY05 SPOT										0.00	0	0
Total For DSY05										0.00	0	0
DV23 On 27/02/2023 Spot Bond			7.23000	104.86567	7.23000	104.82452				0.00	0	0
Total DV23 SPOT										0.00	0	0
Total For DV23										0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	63.97154	100.00000	63.68556				0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	63.97154	100.00000	63.68556				0.00	0	0
Total DV23/R2023 SPOT										0.00	0	0
Total For DV23/R2023										0.00	0	0
DV24 On 18/02/2024 Spot Bond			7.75000	106.15181	7.75000	106.10722				0.00	0	0
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.15952	9.69000	103.10559				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.15952	9.69000	103.10559				0.00	0	0
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV27 On 02/02/2027 Spot Bond			10.39000	99.97718	10.39000	99.92125				0.00	0	0
Total DV27 SPOT										0.00	0	0
Total For DV27										0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.50500	96.86635	11.50500	96.80650				0.00	0	2,988,005,300
Total DV29 SPOT										0.00	0	2,988,005,300
Total For DV29										0.00	0	2,988,005,300
DV29/R On 18/02/2029 Spot Bond			10.10000	103.29208	10.10000	103.23586				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.29208	10.10000	103.23586				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVF22I On 29/08/2022 Spot Bond					0.00000	100.52943				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22I On 24/10/2022 Spot Bond					0.00000	100.82122				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	Open Interest
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	99.73680				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
DVF25 On 02/04/2024 Spot Bond					0.00000	100.05978				0.00	0	0
Total DVF25 SPOT										0.00	0	0
Total For DVF25										0.00	0	0
DVF26 On 02/04/2026 Spot Bond					0.00000	98.54502				0.00	0	0
Total DVF26 SPOT										0.00	0	0
Total For DVF26										0.00	0	0
DVF27 On 02/04/2029 Spot Bond					0.00000	99.87469				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVFB2 On 15/12/2024 Spot Bond					0.00000	99.99955				0.00	0	4,100,000,000
Total DVFB24 SPOT										0.00	0	4,100,000,000
Total For DVFB24										0.00	0	4,100,000,000
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.93693				0.00	0	0
Total DVFB25 SPOT										0.00	0	0
Total For DVFB25										0.00	0	0
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.60087				0.00	0	0
Total DVFB26 SPOT										0.00	0	0
Total For DVFB26										0.00	0	0
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.60734				0.00	0	0
Total DVFB27 SPOT										0.00	0	0
Total For DVFB27										0.00	0	0
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.76476				0.00	0	0
Total DVFB28 SPOT										0.00	0	0
Total For DVFB28										0.00	0	0
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.64113				0.00	0	0
Total DVFB29 SPOT										0.00	0	0
Total For DVFB29										0.00	0	0
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.92130				0.00	0	0
Total DVFB30 SPOT										0.00	0	0
Total For DVFB30										0.00	0	0
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.35367				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	Open Interest
Total DVFB31 SPOT										0.00	0	0
Total For DVFB31										0.00	0	0
DVFC2 On 15/12/2026 Spot Bond					0.00000	99.99975				0.00	0	0
Total DVFC26 SPOT										0.00	0	0
Total For DVFC26										0.00	0	0
DVFC2 On 15/12/2028 Spot Bond					0.00000	99.99963				0.00	0	0
Total DVFC28 SPOT										0.00	0	0
Total For DVFC28										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			7.28000	106.84146	7.28000	106.79995				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			5.10000	115.58215	5.10000	115.47449				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EL037 On 31/01/2037 Spot Bond			4.80000	105.01852	4.80000	104.92194				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	142.59190	2.25000	142.48047				0.00	0	0
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			3.76000	154.94421	3.76000	154.81094				0.00	0	200,000,000
Total EL28 SPOT										0.00	0	200,000,000
Total For EL28										0.00	0	200,000,000
EL29 On 19/11/2029 Spot Bond			3.66200	142.28984	3.66200	142.16818				0.00	0	1,313,000,000
Total EL29 SPOT										0.00	0	1,313,000,000
Total For EL29										0.00	0	1,313,000,000
EL30 On 29/07/2030 Spot Bond			3.70500	139.01326	3.70500	138.89362				0.00	0	1,059,000,000
Total EL30 SPOT										0.00	0	1,059,000,000
Total For EL30										0.00	0	1,059,000,000
EL31 On 02/06/2031 Spot Bond			4.79000	117.94828	4.79000	117.84019				0.00	0	5,000,000,000
Total EL31 SPOT										0.00	0	5,000,000,000
Total For EL31										0.00	0	5,000,000,000
EL36 On 31/01/2036 Spot Bond			4.77000	107.19710	4.77000	107.09868				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	142.59190	2.25000	142.48047				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	Open Interest
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
ELN001 On 06/06/2024 Spot Bond					0.00000	155.87083				0.00	0	0
Total ELN001 SPOT										0.00	0	0
Total For ELN001										0.00	0	0
ELN002 On 07/06/2024 Spot Bond					0.00000	153.35672				0.00	0	0
Total ELN002 SPOT										0.00	0	0
Total For ELN002										0.00	0	0
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	0
Total ELN003 SPOT										0.00	0	0
Total For ELN003										0.00	0	0
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	0
Total ELN004 SPOT										0.00	0	0
Total For ELN004										0.00	0	0
ELN006 On 09/06/2025 Spot Bond					0.00000	118.96482				0.00	0	0
Total ELN006 SPOT										0.00	0	0
Total For ELN006										0.00	0	0
ELN007 On 17/06/2025 Spot Bond					0.00000	118.08331				0.00	0	0
Total ELN007 SPOT										0.00	0	0
Total For ELN007										0.00	0	0
ELN009 On 28/07/2025 Spot Bond					0.00000	115.59240				0.00	0	0
Total ELN009 SPOT										0.00	0	0
Total For ELN009										0.00	0	0
ELN010 On 19/08/2025 Spot Bond					0.00000	107.43144				0.00	0	0
Total ELN010 SPOT										0.00	0	0
Total For ELN010										0.00	0	0
ELN013 On 15/04/2024 Spot Bond					0.00000	103.65926				0.00	0	0
Total ELN013 SPOT										0.00	0	0
Total For ELN013										0.00	0	0
ELN014 On 21/05/2024 Spot Bond					0.00000	105.34732				0.00	0	0
Total ELN014 SPOT										0.00	0	0
Total For ELN014										0.00	0	0
ELN015 On 09/12/2024 Spot Bond					0.00000	87.17039				0.00	0	0
Total ELN015 SPOT										0.00	0	0
Total For ELN015										0.00	0	0
ELN016 On 17/02/2023 Spot Bond					0.00000	94.46751				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	Open Interest
Total ELN016 SPOT										0.00	0	0
Total For ELN016										0.00	0	0
ELN017 On 08/03/2023 Spot Bond					0.00000	93.78396				0.00	0	0
Total ELN017 SPOT										0.00	0	0
Total For ELN017										0.00	0	0
ELN018 On 12/05/2023 Spot Bond					0.00000	96.41663				0.00	0	0
Total ELN018 SPOT										0.00	0	0
Total For ELN018										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.50000	100.42812	10.50000	100.37227				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			12.33500	12.33500	12.33500	92.91080				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			12.38500	12.38500	12.38500	97.03513				0.00	0	666,666,600
Total EMM05 SPOT										0.00	0	666,666,600
Total For EMM05										0.00	0	666,666,600
EMM06 On 23/06/2025 Spot Bond			10.53500	10.53500	10.53500	99.33907				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.53500	10.53500	10.53500	104.44115				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			12.34000	12.34000	12.34000	75.80774				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
EMM08 On 18/06/2030 Spot Bond			11.63000	11.63000	11.63000	96.93784				0.00	0	0
Total EMM08P SPOT										0.00	0	0
Total For EMM08P										0.00	0	0
EMM09 On 18/06/2032 Spot Bond			12.34000	12.34000	12.34000	90.33416				0.00	0	0
Total EMM09P SPOT										0.00	0	0
Total For EMM09P										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	100.17873				0.00	20,780,000,000	10,390,000,000
Total EPF015 SPOT										0.00	20,780,000,000	10,390,000,000
Total For EPF015										0.00	20,780,000,000	10,390,000,000
EPF017 On 07/09/2023 Spot Bond					0.00000	100.14118				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	Open Interest
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF017 On 13/12/2025 Spot Bond					0.00000	100.03444				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF018 On 12/09/2022 Spot Bond					0.00000	100.03394				0.00	0	0
Total EPF019 SPOT										0.00	0	0
Total For EPF019										0.00	0	0
EPF019 On 07/11/2022 Spot Bond					0.00000	100.55228				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF020 On 02/09/2023 Spot Bond					0.00000	100.24841				0.00	0	0
Total EPF021 SPOT										0.00	0	0
Total For EPF021										0.00	0	0
EPF021 On 28/05/2024 Spot Bond					0.00000	100.30715				0.00	0	0
Total EPF022 SPOT										0.00	0	0
Total For EPF022										0.00	0	0
EPF022 On 07/09/2026 Spot Bond					0.00000	100.14861				0.00	0	0
Total EPF023 SPOT										0.00	0	0
Total For EPF023										0.00	0	0
EPF023 On 14/03/2025 Spot Bond					0.00000	100.01735				0.00	0	0
Total EPF024 SPOT										0.00	0	0
Total For EPF024										0.00	0	0
EPF024 On 10/11/2022 Spot Bond					0.00000	100.51540				0.00	0	0
Total EPFC50 SPOT										0.00	0	0
Total For EPFC50										0.00	0	0
EPFC50 On 14/03/2023 Spot Bond					0.00000	100.01622				0.00	0	0
Total EPFC51 SPOT										0.00	0	0
Total For EPFC51										0.00	0	0
EQT001 On 03/06/2024 Spot Bond					0.00000	100.77708				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT003 On 16/04/2025 Spot Bond					0.00000	100.90069				0.00	0	0
Total EQT004 SPOT										0.00	0	0
Total For EQT004										0.00	0	0
EQT004 On 10/09/2023 Spot Bond					0.00000	101.41040				0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQT005 SPOT										0.00	0	100,000,000
Total For EQT005										0.00	0	100,000,000
EQT005 On 30/10/2023 Spot Bond					0.00000	100.67770				0.00	0	0
Total EQT006 SPOT										0.00	0	0
Total For EQT006										0.00	0	0
EQT006 On 22/06/2024 Spot Bond					0.00000	99.87978				0.00	0	0
Total EQT007 SPOT										0.00	0	0
Total For EQT007										0.00	0	0
EQT007 On 08/10/2024 Spot Bond					0.00000	101.09663				0.00	0	0
Total EQT008 SPOT										0.00	0	0
Total For EQT008										0.00	0	0
EQT008 On 11/11/2022 Spot Bond					0.00000	100.55273				0.00	0	0
Total EQT009 SPOT										0.00	0	0
Total For EQT009										0.00	0	0
EQT009 On 12/11/2024 Spot Bond					0.00000	100.87992				0.00	0	850,000,000
Total EQT010 SPOT										0.00	0	850,000,000
Total For EQT010										0.00	0	850,000,000
ERS3B On 17/05/2025 Spot Bond					0.00000	100.45004				0.00	0	0
Total ERS3B8 SPOT										0.00	0	0
Total For ERS3B8										0.00	0	0
ERS3B On 17/05/2027 Spot Bond					0.00000	100.47379				0.00	0	0
Total ERS3B9 SPOT										0.00	0	0
Total For ERS3B9										0.00	0	0
ERS3C On 17/05/2025 Spot Bond					0.00000	100.46182				0.00	0	0
Total ERS3C8 SPOT										0.00	0	0
Total For ERS3C8										0.00	0	0
ERS3C On 17/05/2027 Spot Bond					0.00000	100.48558				0.00	0	0
Total ERS3C9 SPOT										0.00	0	0
Total For ERS3C9										0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.66467				0.00	0	0
Total ERSA25 SPOT										0.00	0	0
Total For ERSA25										0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.53979				0.00	0	0
Total ERSA27 SPOT										0.00	0	0
Total For ERSA27										0.00	0	0
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.46206				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	Open Interest
Total ERSA28 SPOT									0.00	0	0
Total For ERSA28									0.00	0	0
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.43433			0.00	0	310,000,000
Total ERSA29 SPOT									0.00	0	310,000,000
Total For ERSA29									0.00	0	310,000,000
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.45807			0.00	0	0
Total ERSA30 SPOT									0.00	0	0
Total For ERSA30									0.00	0	0
ES23 On 25/01/2023 Spot Bond			6.58000	105.93316	6.58000	105.89527			0.00	0	1,000,000,000
Total ES23 SPOT									0.00	0	1,000,000,000
Total For ES23									0.00	0	1,000,000,000
ES23/R On 25/01/2023 Spot Bond			10.00000	103.92995	10.00000	103.87393			0.00	0	0
Total ES23/R2023 SPOT									0.00	0	0
Total For ES23/R2023									0.00	0	0
ES26 On 02/04/2026 Spot Bond			9.59000	96.18288	9.59000	96.13367		1,014,882,848,000.00	105,827,200	5,520,000,000	
Total ES26 SPOT								1,014,882,848,000.00	105,827,200	5,520,000,000	
Total For ES26								1,014,882,848,000.00	105,827,200	5,520,000,000	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.61173	7.85000	101.56899		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			12.20500	73.51184	12.02000	74.35782		1,464,287,552,000.00	119,974,400	1,020,264,400	
Total ES33 SPOT								1,464,287,552,000.00	119,974,400	1,020,264,400	
Total For ES33								1,464,287,552,000.00	119,974,400	1,020,264,400	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.89851	7.50000	101.85774		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			12.60500	71.51337	12.44000	72.36896		703,848,074,000.00	55,838,800	2,200,000,000	
Total ES42 SPOT								703,848,074,000.00	55,838,800	2,200,000,000	
Total For ES42								703,848,074,000.00	55,838,800	2,200,000,000	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.21273	8.50000	101.16670		0.00	0	0	
Total ES42/R214 SPOT								0.00	0	0	
Total For ES42/R214								0.00	0	0	
ETK001 On 03/06/2032 Spot Bond					0.00000	100.00000		0.00	0	0	
Total ETK001 SPOT								0.00	0	0	
Total For ETK001								0.00	0	0	
ETK002 On 03/06/2037 Spot Bond					0.00000	100.00000		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	Open Interest
Total ETK002 SPOT										0.00	0	0
Total For ETK002										0.00	0	0
EXX04 On 13/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total EXX04 SPOT										0.00	0	0
Total For EXX04										0.00	0	0
EXX05 On 13/06/2024 Spot Bond					0.00000	101.39581				0.00	0	0
Total EXX05 SPOT										0.00	0	0
Total For EXX05										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.55718				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.46848				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.57473				0.00	0	0
Total FIFB16 SPOT										0.00	0	0
Total For FIFB16										0.00	0	0
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.46597				0.00	0	0
Total FIFB17 SPOT										0.00	0	0
Total For FIFB17										0.00	0	0
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.74989				0.00	0	0
Total FIFB18 SPOT										0.00	0	0
Total For FIFB18										0.00	0	0
FIFB19 On 13/10/2023 Spot Bond					0.00000	102.19427				0.00	0	0
Total FIFB19 SPOT										0.00	0	0
Total For FIFB19										0.00	0	0
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.66044				0.00	0	0
Total FIFG01 SPOT										0.00	0	0
Total For FIFG01										0.00	0	0
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.70496				0.00	0	0
Total FIFG02 SPOT										0.00	0	0
Total For FIFG02										0.00	0	0
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.42084				0.00	0	0
Total FIFG03 SPOT										0.00	0	0
Total For FIFG03										0.00	0	0
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.44583				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	Open Interest
Total FIG04 SPOT										0.00	0	0
Total For FIG04										0.00	0	0
FIG05 On 22/08/2027 Spot Bond					0.00000	100.45209				0.00	0	0
Total FIG05 SPOT										0.00	0	0
Total For FIG05										0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	101.46346				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	100.56319				0.00	0	588,400,000
Total FRB23 SPOT										0.00	0	588,400,000
Total For FRB23										0.00	0	588,400,000
FRB24 On 08/11/2023 Spot Bond					0.00000	103.62199				0.00	92,000,000	353,000,000
Total FRB24 SPOT										0.00	92,000,000	353,000,000
Total For FRB24										0.00	92,000,000	353,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	103.83593				0.00	74,000,000	20,000,000
Total FRB25 SPOT										0.00	74,000,000	20,000,000
Total For FRB25										0.00	74,000,000	20,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.75071				0.00	0	0
Total FRB26 SPOT										0.00	0	0
Total For FRB26										0.00	0	0
FRB27 On 03/06/2026 Spot Bond			9.17000	103.70732	9.17000	103.65652				0.00	0	0
Total FRB27 SPOT										0.00	0	0
Total For FRB27										0.00	0	0
FRB28 On 02/12/2025 Spot Bond					0.00000	103.56247				0.00	0	0
Total FRB28 SPOT										0.00	0	0
Total For FRB28										0.00	0	0
FRB29 On 19/04/2026 Spot Bond					0.00000	104.03055				0.00	0	0
Total FRB29 SPOT										0.00	0	0
Total For FRB29										0.00	0	0
FRB30 On 19/04/2026 Spot Bond			9.09000	98.32099	9.09000	98.27323				0.00	0	0
Total FRB30 SPOT										0.00	0	0
Total For FRB30										0.00	0	0
FRB31 On 24/11/2026 Spot Bond					0.00000	100.41040				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	Open Interest
Total FRB31 SPOT									0.00	0	0
Total For FRB31									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.17800	320.77596	2.17800	320.52701			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.55500	2.55500	2.55500	160.95599			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.58000	212.64410	3.58000	212.46300			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.07000	4.07000	4.07000	113.34793			0.00	0	0
Total FRBI29 SPOT									0.00	0	0
Total For FRBI29									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.78500	4.78500	4.78500	228.63262			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			5.04000	100.17429	5.04000	100.08116			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			5.03000	102.12365	5.03000	102.02846			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			8.10000	8.10000	8.10000	82.97369			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			8.15000	8.15000	8.15000	82.10569			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC169 On 31/01/2025 Spot Bond			3.85000	3.85000	3.85000	155.80424			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC180 On 06/08/2023 Spot Bond					0.00000	95.35037			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	Open Interest
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25: On 17/07/2027 Spot Bond					0.00000	102.39405				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC26: On 06/08/2023 Spot Bond					0.00000	101.72747				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC27: On 30/01/2023 Spot Bond					0.00000	100.78173				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.57958				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC27: On 21/11/2022 Spot Bond					0.00000	100.41814				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC28: On 20/12/2023 Spot Bond					0.00000	101.62266				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	118.37430				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28: On 11/11/2024 Spot Bond					0.00000	100.73253				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC28: On 20/12/2022 Spot Bond					0.00000	101.45858				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	116.24855				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC28: On 20/12/2022 Spot Bond					0.00000	101.42957				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	Open Interest
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC29(On 20/06/2022 Spot Bond					0.00000	101.70620				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC29(On 14/05/2024 Spot Bond					0.00000	100.47428				0.00	0	0
Total FRC296 SPOT										0.00	0	0
Total For FRC296										0.00	0	0
FRC29(On 14/05/2024 Spot Bond					0.00000	100.48242				0.00	0	0
Total FRC297 SPOT										0.00	0	0
Total For FRC297										0.00	0	0
FRC29(On 20/06/2024 Spot Bond					0.00000	102.18066				0.00	0	182,572,154
Total FRC299 SPOT										0.00	0	182,572,154
Total For FRC299										0.00	0	182,572,154
FRC30(On 25/04/2023 Spot Bond					0.00000	102.09311				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC30(On 11/11/2024 Spot Bond					0.00000	102.33255				0.00	0	0
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC30(On 31/05/2024 Spot Bond					0.00000	100.33170				0.00	0	0
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC30(On 06/11/2023 Spot Bond					0.00000	101.45449				0.00	0	3,425,000,000
Total FRC305 SPOT										0.00	0	3,425,000,000
Total For FRC305										0.00	0	3,425,000,000
FRC30(On 27/02/2023 Spot Bond					0.00000	100.33002				0.00	0	0
Total FRC306 SPOT										0.00	0	0
Total For FRC306										0.00	0	0
FRC30(On 31/05/2024 Spot Bond					0.00000	101.43135				0.00	0	0
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC30(On 20/06/2024 Spot Bond					0.00000	101.40160				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0
FRC31(On 20/12/2024 Spot Bond					0.00000	101.59462				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	Open Interest
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC31: On 20/06/2024 Spot Bond					0.00000	101.73889				0.00	0	0
Total FRC313 SPOT										0.00	0	0
Total For FRC313										0.00	0	0
FRC31: On 13/10/2026 Spot Bond					0.00000	101.29505				0.00	0	0
Total FRC315 SPOT										0.00	0	0
Total For FRC315										0.00	0	0
FRC31: On 15/09/2033 Spot Bond					0.00000	99.99959				0.00	0	0
Total FRC316 SPOT										0.00	0	0
Total For FRC316										0.00	0	0
FRC31: On 31/07/2034 Spot Bond					0.00000	100.79173				0.00	0	0
Total FRC317 SPOT										0.00	0	0
Total For FRC317										0.00	0	0
FRC31: On 20/12/2024 Spot Bond					0.00000	101.57601				0.00	0	0
Total FRC318 SPOT										0.00	0	0
Total For FRC318										0.00	0	0
FRC31: On 20/12/2026 Spot Bond					0.00000	101.73864				0.00	0	0
Total FRC319 SPOT										0.00	0	0
Total For FRC319										0.00	0	0
FRC32: On 20/12/2024 Spot Bond					0.00000	101.88620				0.00	0	105,684,270
Total FRC323 SPOT										0.00	0	105,684,270
Total For FRC323										0.00	0	105,684,270
FRC32: On 20/06/2026 Spot Bond					0.00000	101.61070				0.00	0	0
Total FRC324 SPOT										0.00	0	0
Total For FRC324										0.00	0	0
FRC32: On 02/04/2024 Spot Bond					0.00000	101.15533				0.00	0	0
Total FRC325 SPOT										0.00	0	0
Total For FRC325										0.00	0	0
FRC32: On 20/12/2022 Spot Bond					0.00000	102.08939				0.00	0	0
Total FRC326 SPOT										0.00	0	0
Total For FRC326										0.00	0	0
FRC32: On 30/09/2022 Spot Bond					0.00000	101.17536				0.00	0	0
Total FRC327 SPOT										0.00	0	0
Total For FRC327										0.00	0	0
FRC32: On 27/12/2022 Spot Bond					0.00000	100.34067				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	Open Interest
Total FRC328 SPOT										0.00	0	0
Total For FRC328										0.00	0	0
FRC328 On 06/11/2023 Spot Bond					0.00000	100.59837				0.00	0	0
Total FRC329 SPOT										0.00	0	0
Total For FRC329										0.00	0	0
FRC329 On 15/10/2022 Spot Bond					0.00000	100.89692				0.00	0	0
Total FRC330 SPOT										0.00	0	0
Total For FRC330										0.00	0	0
FRC330 On 31/05/2024 Spot Bond					0.00000	100.66454				0.00	0	0
Total FRC335 SPOT										0.00	0	0
Total For FRC335										0.00	0	0
FRC335 On 25/04/2023 Spot Bond					0.00000	102.49895				0.00	0	0
Total FRC337 SPOT										0.00	0	0
Total For FRC337										0.00	0	0
FRC337 On 07/12/2023 Spot Bond					0.00000	100.48685				0.00	0	0
Total FRC339 SPOT										0.00	0	0
Total For FRC339										0.00	0	0
FRC339 On 20/02/2024 Spot Bond					0.00000	100.81609				0.00	0	0
Total FRC340 SPOT										0.00	0	0
Total For FRC340										0.00	0	0
FRC340 On 20/12/2024 Spot Bond					0.00000	102.03646				0.00	200,000,000	400,000,000
Total FRC341 SPOT										0.00	200,000,000	400,000,000
Total For FRC341										0.00	200,000,000	400,000,000
FRC341 On 21/12/2027 Spot Bond					0.00000	101.45850				0.00	0	0
Total FRC343 SPOT										0.00	0	0
Total For FRC343										0.00	0	0
FRC343 On 15/10/2022 Spot Bond					0.00000	100.95906				0.00	0	0
Total FRC344 SPOT										0.00	0	0
Total For FRC344										0.00	0	0
FRC344 On 20/12/2025 Spot Bond					0.00000	101.85938				0.00	0	0
Total FRC346 SPOT										0.00	0	0
Total For FRC346										0.00	0	0
FRC346 On 27/03/2024 Spot Bond					0.00000	102.50992				0.00	0	0
Total FRC347 SPOT										0.00	0	0
Total For FRC347										0.00	0	0
FRC347 On 31/07/2023 Spot Bond					0.00000	101.00843				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	Open Interest
Total FRC348 SPOT										0.00	0	0
Total For FRC348										0.00	0	0
FRC348 On 31/07/2023 Spot Bond					0.00000	100.89887				0.00	0	0
Total FRC349 SPOT										0.00	0	0
Total For FRC349										0.00	0	0
FRC349 On 31/07/2022 Spot Bond					0.00000	100.78231				0.00	0	0
Total FRC350 SPOT										0.00	0	0
Total For FRC350										0.00	0	0
FRC350 On 31/08/2023 Spot Bond					0.00000	100.30347				0.00	0	0
Total FRC351 SPOT										0.00	0	0
Total For FRC351										0.00	0	0
FRC351 On 02/05/2023 Spot Bond					0.00000	101.20341				0.00	0	0
Total FRC352 SPOT										0.00	0	0
Total For FRC352										0.00	0	0
FRC352 On 31/07/2023 Spot Bond					0.00000	100.91266				0.00	0	0
Total FRC353 SPOT										0.00	0	0
Total For FRC353										0.00	0	0
FRC353 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC354 SPOT										0.00	0	0
Total For FRC354										0.00	0	0
FRC354 On 31/07/2023 Spot Bond					0.00000	100.97680				0.00	0	0
Total FRC355 SPOT										0.00	0	0
Total For FRC355										0.00	0	0
FRC355 On 31/01/2024 Spot Bond					0.00000	100.91561				0.00	0	0
Total FRC356 SPOT										0.00	0	0
Total For FRC356										0.00	0	0
FRC356 On 31/01/2024 Spot Bond					0.00000	100.92438				0.00	0	0
Total FRC357 SPOT										0.00	0	0
Total For FRC357										0.00	0	0
FRC357 On 14/11/2022 Spot Bond					0.00000	100.65713				0.00	0	0
Total FRC359 SPOT										0.00	0	0
Total For FRC359										0.00	0	0
FRC359 On 31/01/2024 Spot Bond					0.00000	100.95570				0.00	0	0
Total FRC360 SPOT										0.00	0	0
Total For FRC360										0.00	0	0
FRC360 On 31/01/2024 Spot Bond					0.00000	100.80967				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	Open Interest
Total FRC361 SPOT										0.00	0	0
Total For FRC361										0.00	0	0
FRC361 On 31/03/2023 Spot Bond					0.00000	101.26838				0.00	0	0
Total FRC362 SPOT										0.00	0	0
Total For FRC362										0.00	0	0
FRC362 On 01/08/2026 Spot Bond					0.00000	100.60161				0.00	0	0
Total FRC363 SPOT										0.00	0	0
Total For FRC363										0.00	0	0
FRC363 On 28/02/2024 Spot Bond					0.00000	100.53349				0.00	0	0
Total FRC364 SPOT										0.00	0	0
Total For FRC364										0.00	0	0
FRC364 On 31/08/2024 Spot Bond					0.00000	100.73978				0.00	0	0
Total FRC365 SPOT										0.00	0	0
Total For FRC365										0.00	0	0
FRC365 On 20/06/2026 Spot Bond					0.00000	102.33835				0.00	0	0
Total FRC366 SPOT										0.00	0	0
Total For FRC366										0.00	0	0
FRC366 On 31/05/2024 Spot Bond					0.00000	100.32201				0.00	0	0
Total FRC368 SPOT										0.00	0	0
Total For FRC368										0.00	0	0
FRC368 On 20/06/2026 Spot Bond					0.00000	103.96231				0.00	0	0
Total FRC370 SPOT										0.00	0	0
Total For FRC370										0.00	0	0
FRC370 On 20/06/2026 Spot Bond					0.00000	103.97390				0.00	0	0
Total FRC371 SPOT										0.00	0	0
Total For FRC371										0.00	0	0
FRC371 On 25/04/2023 Spot Bond					0.00000	100.94812				0.00	0	0
Total FRC372 SPOT										0.00	0	0
Total For FRC372										0.00	0	0
FRC372 On 25/04/2023 Spot Bond					0.00000	100.94396				0.00	0	0
Total FRC373 SPOT										0.00	0	0
Total For FRC373										0.00	0	0
FRC373 On 20/06/2026 Spot Bond					0.00000	104.08051				0.00	0	0
Total FRC374 SPOT										0.00	0	0
Total For FRC374										0.00	0	0
FRC374 On 25/04/2023 Spot Bond					0.00000	101.18176				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	Open Interest
Total FRC375 SPOT										0.00	0	0
Total For FRC375										0.00	0	0
FRC375 On 20/06/2026 Spot Bond					0.00000	102.13119				0.00	0	0
Total FRC376 SPOT										0.00	0	0
Total For FRC376										0.00	0	0
FRC376 On 20/06/2026 Spot Bond					0.00000	102.11958				0.00	0	0
Total FRC377 SPOT										0.00	0	0
Total For FRC377										0.00	0	0
FRC377 On 20/12/2026 Spot Bond					0.00000	101.45263				0.00	0	0
Total FRC378 SPOT										0.00	0	0
Total For FRC378										0.00	0	0
FRC378 On 23/09/2023 Spot Bond					0.00000	101.75981				0.00	0	0
Total FRC379 SPOT										0.00	0	0
Total For FRC379										0.00	0	0
FRC380 On 20/12/2026 Spot Bond					0.00000	101.63401				0.00	0	0
Total FRC381 SPOT										0.00	0	0
Total For FRC381										0.00	0	0
FRC381 On 15/02/2025 Spot Bond					0.00000	100.42502				0.00	0	0
Total FRC384 SPOT										0.00	0	0
Total For FRC384										0.00	0	0
FRC384 On 15/02/2025 Spot Bond					0.00000	100.42502				0.00	0	0
Total FRC385 SPOT										0.00	0	0
Total For FRC385										0.00	0	0
FRC385 On 16/02/2025 Spot Bond					0.00000	100.42377				0.00	0	0
Total FRC386 SPOT										0.00	0	0
Total For FRC386										0.00	0	0
FRC386 On 16/02/2025 Spot Bond					0.00000	100.42377				0.00	0	0
Total FRC387 SPOT										0.00	0	0
Total For FRC387										0.00	0	0
FRC387 On 07/12/2023 Spot Bond					0.00000	100.14786				0.00	0	0
Total FRC388 SPOT										0.00	0	0
Total For FRC388										0.00	0	0
FRC388 On 30/04/2027 Spot Bond					0.00000	100.89660				0.00	0	0
Total FRC389 SPOT										0.00	0	0
Total For FRC389										0.00	0	0
FRC389 On 25/04/2023 Spot Bond					0.00000	100.98140				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	Open Interest
Total FRC390 SPOT										0.00	0	0
Total For FRC390										0.00	0	0
FRC39: On 28/10/2022 Spot Bond					0.00000	100.70669				0.00	0	0
Total FRC391 SPOT										0.00	0	0
Total For FRC391										0.00	0	0
FRC39: On 25/04/2023 Spot Bond					0.00000	102.01581				0.00	0	0
Total FRC392 SPOT										0.00	0	0
Total For FRC392										0.00	0	0
FRC39: On 11/11/2024 Spot Bond					0.00000	100.63462				0.00	0	0
Total FRC393 SPOT										0.00	0	0
Total For FRC393										0.00	0	0
FRC39: On 27/03/2024 Spot Bond					0.00000	101.59254				0.00	0	0
Total FRC394 SPOT										0.00	0	0
Total For FRC394										0.00	0	0
FRC39: On 31/01/2027 Spot Bond					0.00000	100.89657				0.00	0	0
Total FRC395 SPOT										0.00	0	0
Total For FRC395										0.00	0	0
FRC39: On 21/07/2025 Spot Bond					0.00000	100.91877				0.00	0	0
Total FRC396 SPOT										0.00	0	0
Total For FRC396										0.00	0	0
FRC39: On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	101.70296				0.00	0	0
Total FRC397 SPOT										0.00	0	0
Total For FRC397										0.00	0	0
FRC39: On 21/07/2025 Spot Bond					0.00000	100.99063				0.00	0	0
Total FRC398 SPOT										0.00	0	0
Total For FRC398										0.00	0	0
FRC39: On 21/01/2030 Spot Bond					0.00000	101.22250				0.00	0	0
Total FRC399 SPOT										0.00	0	0
Total For FRC399										0.00	0	0
FRC40: On 19/01/2027 Spot Bond					0.00000	100.73990				0.00	0	0
Total FRC400 SPOT										0.00	0	0
Total For FRC400										0.00	0	0
FRC40: On 19/01/2027 Spot Bond			10.50000	10.50000	10.50000	104.24322				0.00	0	0
Total FRC401 SPOT										0.00	0	0
Total For FRC401										0.00	0	0
FRC40: On 20/06/2027 Spot Bond					0.00000	100.88946				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	Open Interest
Total FRC402 SPOT									0.00	0	0
Total For FRC402									0.00	0	0
FRC40: On 19/05/2026 Spot Bond					0.00000	100.67545			0.00	0	0
Total FRC403 SPOT									0.00	0	0
Total For FRC403									0.00	0	0
FRC40: On 19/05/2026 Spot Bond			12.96000	12.96000	12.96000	100.92558			0.00	0	0
Total FRC404 SPOT									0.00	0	0
Total For FRC404									0.00	0	0
FRC40: On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	102.46937			0.00	0	0
Total FRC405 SPOT									0.00	0	0
Total For FRC405									0.00	0	0
FRC40: On 06/07/2027 Spot Bond					0.00000	100.54221			0.00	0	0
Total FRC406 SPOT									0.00	0	0
Total For FRC406									0.00	0	0
FRC40: On 13/10/2026 Spot Bond					0.00000	100.49993			0.00	0	0
Total FRC407 SPOT									0.00	0	0
Total For FRC407									0.00	0	0
FRC40: On 23/09/2025 Spot Bond					0.00000	100.33323			0.00	0	0
Total FRC408 SPOT									0.00	0	0
Total For FRC408									0.00	0	0
FRC40: On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	102.50762			0.00	0	0
Total FRC409 SPOT									0.00	0	0
Total For FRC409									0.00	0	0
FRC41: On 30/04/2027 Spot Bond					0.00000	100.20414			0.00	0	0
Total FRC410 SPOT									0.00	0	0
Total For FRC410									0.00	0	0
FRC41: On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		977,700,000,000,000.00	9,777,000,000	5,000,000,000	
Total FRC411 SPOT								'7,700,000,000,000.00	9,777,000,000	5,000,000,000	
Total For FRC411								'7,700,000,000,000.00	9,777,000,000	5,000,000,000	
FRC41: On 31/05/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		977,700,000,000,000.00	9,777,000,000	5,000,000,000	
Total FRC412 SPOT								'7,700,000,000,000.00	9,777,000,000	5,000,000,000	
Total For FRC412								'7,700,000,000,000.00	9,777,000,000	5,000,000,000	
FRC41: On 30/04/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		977,700,000,000,000.00	9,777,000,000	5,000,000,000	
Total FRC413 SPOT								'7,700,000,000,000.00	9,777,000,000	5,000,000,000	
Total For FRC413								'7,700,000,000,000.00	9,777,000,000	5,000,000,000	
FRC41: On 31/05/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		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	Open Interest
Total FRC414 SPOT										0.00	0	0
Total For FRC414										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.45000	108.93058	4.45000	108.83290				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.65000	120.63388	4.65000	120.52389				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.89014				0.00	0	0
Total FRJ022 SPOT										0.00	0	0
Total For FRJ022										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.04313				0.00	0	0
Total FRJ23 SPOT										0.00	0	0
Total For FRJ23										0.00	0	0
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.98296				0.00	0	0
Total FRJ24 SPOT										0.00	0	0
Total For FRJ24										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.06446				0.00	352,000,000	176,000,000
Total FRJ25 SPOT										0.00	352,000,000	176,000,000
Total For FRJ25										0.00	352,000,000	176,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.21482				0.00	0	0
Total FRJ26 SPOT										0.00	0	0
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.84802				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRJ27S On 20/04/2024 Spot Bond					0.00000	100.82769				0.00	0	0
Total FRJ27S SPOT										0.00	0	0
Total For FRJ27S										0.00	0	0
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.87060				0.00	0	0
Total FRJ28 SPOT										0.00	0	0
Total For FRJ28										0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.16005				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.85056				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	Open Interest
Total FRJ29S SPOT									0.00	0	0
Total For FRJ29S									0.00	0	0
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.35016			0.00	0	0
Total FRJ31 SPOT									0.00	0	0
Total For FRJ31									0.00	0	0
FRS10 On 15/01/2024 Spot Bond			4.13800	4.13800	4.13800	111.66984			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS10 On 31/01/2038 Spot Bond			4.62000	4.62000	4.62000	120.97089			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	100.38616			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS10 On 31/01/2038 Spot Bond			4.76000	119.01089	4.76000	118.90168			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS10 On 07/12/2033 Spot Bond			4.79000	228.73712	4.79000	228.52750			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			4.90000	116.98283	4.90000	116.87460			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS11 On 07/12/2033 Spot Bond			4.82000	4.82000	4.82000	227.89806			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS11 On 31/01/2025 Spot Bond			3.40000	157.70446	3.40000	157.57137			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			3.70500	109.27257	3.70500	109.17853			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			4.70000	119.89290	4.70000	119.78327			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			4.94000	225.60932	4.94000	225.40080			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	Open Interest
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.99000	224.57806	4.99000	224.36986				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			2.93000	159.57374	2.93000	159.44314				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			5.02000	223.96197	5.02000	223.75399				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			4.90000	116.98283	4.90000	116.87460				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			4.19000	205.92879	4.19000	205.74668				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			5.65000	106.79834	5.65000	106.69524				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			4.08000	207.12160	4.08000	206.93964				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.14000	206.46999	4.14000	206.28794				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			5.53000	213.79038	5.53000	213.58607				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 31/01/2038 Spot Bond			5.60000	107.44318	5.60000	107.33974				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.90000	4.90000	4.90000	116.87460				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.88000	115.45675	4.88000	117.16163				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	Open Interest
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS137 On 31/03/2028 Spot Bond			3.95000	208.54149	3.95000	208.35975				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS138 On 07/12/2033 Spot Bond			5.30000	218.30786	5.30000	218.10190				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.08000	207.12160	4.08000	206.93964				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.08000	207.12160	4.08000	206.93964				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS144 On 31/03/2028 Spot Bond			3.48100	213.75743	3.48100	213.57652				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS146 On 31/01/2025 Spot Bond			3.70000	156.52523	3.70000	156.39060				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.43000	203.35349	4.43000	203.17105				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS150 On 31/03/2028 Spot Bond			4.47000	202.92789	4.47000	202.74539				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS151 On 31/01/2025 Spot Bond			3.67000	156.64268	3.67000	156.50819				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			3.94500	208.59632	3.94500	208.41459				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS153 On 31/03/2028 Spot Bond			4.48000	4.48000	4.48000	202.63913				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS170 On 01/08/2022 Spot Bond					0.00000	6.14518				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	Open Interest
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond					0.00000	100.89753				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond					0.00000	100.98299				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS176 On 18/09/2023 Spot Bond					0.00000	99.91059				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS180 On 27/09/2025 Spot Bond					0.00000	101.45177				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS182 On 16/11/2023 Spot Bond					0.00000	174.55633				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS184 On 23/01/2024 Spot Bond					0.00000	132.71693				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS186 On 23/01/2024 Spot Bond					0.00000	169.51355				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS187 On 19/06/2026 Spot Bond					0.00000	147.76757				0.00	0	0
Total FRS194 SPOT										0.00	0	0
Total For FRS194										0.00	0	0
FRS194 On 05/08/2024 Spot Bond					0.00000	100.57688				0.00	0	0
Total FRS197 SPOT										0.00	0	0
Total For FRS197										0.00	0	0
FRS197 On 05/08/2025 Spot Bond					0.00000	100.66044				0.00	0	0
Total FRS199 SPOT										0.00	0	0
Total For FRS199										0.00	0	0
FRS199 On 12/08/2025 Spot Bond					0.00000	100.53839				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	Open Interest
Total FRS200 SPOT										0.00	0	0
Total For FRS200										0.00	0	0
FRS200 On 06/08/2025 Spot Bond					0.00000	100.37406				0.00	0	0
Total FRS201 SPOT										0.00	0	0
Total For FRS201										0.00	0	0
FRS201 On 14/10/2025 Spot Bond					0.00000	101.03568				0.00	0	0
Total FRS206 SPOT										0.00	0	0
Total For FRS206										0.00	0	0
FRS206 On 18/11/2024 Spot Bond					0.00000	100.41318				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS217 SPOT										0.00	0	0
Total For FRS217										0.00	0	0
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS218 SPOT										0.00	0	0
Total For FRS218										0.00	0	0
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	0
Total FRS219 SPOT										0.00	0	0
Total For FRS219										0.00	0	0
FRS219 On 20/12/2024 Spot Bond					0.00000	101.27361				0.00	0	0
Total FRS220 SPOT										0.00	0	0
Total For FRS220										0.00	0	0
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	0
Total FRS221 SPOT										0.00	0	0
Total For FRS221										0.00	0	0
FRS221 On 06/07/2022 Spot Bond					0.00000	102.09684				0.00	0	6,000,000,000
Total FRS222 SPOT										0.00	0	6,000,000,000
Total For FRS222										0.00	0	6,000,000,000
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	0
Total FRS223 SPOT										0.00	0	0
Total For FRS223										0.00	0	0
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	0
Total FRS224 SPOT										0.00	0	0
Total For FRS224										0.00	0	0
FRS224 On 21/12/2027 Spot Bond					0.00000	101.45850				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	Open Interest
Total FRS225 SPOT										0.00	0	0
Total For FRS225										0.00	0	0
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	0
Total FRS226 SPOT										0.00	0	0
Total For FRS226										0.00	0	0
FRS226 On 31/07/2022 Spot Bond					0.00000	101.27937				0.00	0	0
Total FRS227 SPOT										0.00	0	0
Total For FRS227										0.00	0	0
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	0
Total FRS228 SPOT										0.00	0	0
Total For FRS228										0.00	0	0
FRS228 On 14/08/2027 Spot Bond					0.00000	100.49512				0.00	0	0
Total FRS230 SPOT										0.00	0	0
Total For FRS230										0.00	0	0
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	0
Total FRS231 SPOT										0.00	0	0
Total For FRS231										0.00	0	0
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	0
Total FRS232 SPOT										0.00	0	0
Total For FRS232										0.00	0	0
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	0
Total FRS233 SPOT										0.00	0	0
Total For FRS233										0.00	0	0
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS234 SPOT										0.00	0	0
Total For FRS234										0.00	0	0
FRS234 On 31/03/2032 Spot Bond					0.00000	106.74438				0.00	0	0
Total FRS235 SPOT										0.00	0	0
Total For FRS235										0.00	0	0
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS237 SPOT										0.00	0	0
Total For FRS237										0.00	0	0
FRS237 On 13/10/2023 Spot Bond					0.00000	109.39522				0.00	0	0
Total FRS238 SPOT										0.00	0	0
Total For FRS238										0.00	0	0
FRS238 On 31/03/2032 Spot Bond					0.00000	106.78517				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	Open Interest
Total FRS240 SPOT										0.00	0	0
Total For FRS240										0.00	0	0
FRS24 On 04/12/2022 Spot Bond					0.00000	100.37309				0.00	0	0
Total FRS241 SPOT										0.00	0	0
Total For FRS241										0.00	0	0
FRS24 On 12/12/2025 Spot Bond					0.00000	69.19424				0.00	0	0
Total FRS242 SPOT										0.00	0	0
Total For FRS242										0.00	0	0
FRS24 On 09/12/2023 Spot Bond					0.00000	100.16958				0.00	0	0
Total FRS243 SPOT										0.00	0	0
Total For FRS243										0.00	0	0
FRS24 On 29/12/2025 Spot Bond					0.00000	103.45473				0.00	0	0
Total FRS244 SPOT										0.00	0	0
Total For FRS244										0.00	0	0
FRS24 On 19/01/2024 Spot Bond					0.00000	101.48940				0.00	0	0
Total FRS246 SPOT										0.00	0	0
Total For FRS246										0.00	0	0
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS248 SPOT										0.00	0	0
Total For FRS248										0.00	0	0
FRS25 On 22/02/2024 Spot Bond					0.00000	96.41851				0.00	0	0
Total FRS253 SPOT										0.00	0	0
Total For FRS253										0.00	0	0
FRS25 On 02/03/2024 Spot Bond					0.00000	100.22258				0.00	0	0
Total FRS255 SPOT										0.00	0	0
Total For FRS255										0.00	0	0
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS257 SPOT										0.00	0	0
Total For FRS257										0.00	0	0
FRS25 On 23/01/2024 Spot Bond					0.00000	102.54378				0.00	0	0
Total FRS258 SPOT										0.00	0	0
Total For FRS258										0.00	0	0
FRS26 On 25/03/2024 Spot Bond					0.00000	102.07721				0.00	0	0
Total FRS260 SPOT										0.00	0	0
Total For FRS260										0.00	0	0
FRS26 On 28/02/2031 Spot Bond					0.00000	100.34074				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	Open Interest
Total FRS261 SPOT										0.00	0	0
Total For FRS261										0.00	0	0
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS262 SPOT										0.00	0	0
Total For FRS262										0.00	0	0
FRS262 On 31/03/2032 Spot Bond					0.00000	101.49197				0.00	0	0
Total FRS266 SPOT										0.00	0	0
Total For FRS266										0.00	0	0
FRS266 On 22/06/2026 Spot Bond					0.00000	103.60450				0.00	0	0
Total FRS267 SPOT										0.00	0	0
Total For FRS267										0.00	0	0
FRS267 On 31/03/2031 Spot Bond					0.00000	101.50241				0.00	0	0
Total FRS268 SPOT										0.00	0	0
Total For FRS268										0.00	0	0
FRS268 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS269 SPOT										0.00	0	0
Total For FRS269										0.00	0	0
FRS269 On 05/07/2022 Spot Bond					0.00000	99.47637				0.00	0	0
Total FRS270 SPOT										0.00	0	0
Total For FRS270										0.00	0	0
FRS270 On 14/07/2022 Spot Bond					0.00000	102.19959				0.00	0	0
Total FRS271 SPOT										0.00	0	0
Total For FRS271										0.00	0	0
FRS271 On 21/07/2022 Spot Bond					0.00000	95.07951				0.00	0	0
Total FRS272 SPOT										0.00	0	0
Total For FRS272										0.00	0	0
FRS272 On 31/03/2032 Spot Bond					0.00000	101.49404				0.00	0	0
Total FRS273 SPOT										0.00	0	0
Total For FRS273										0.00	0	0
FRS273 On 18/08/2022 Spot Bond					0.00000	100.38527				0.00	0	0
Total FRS274 SPOT										0.00	0	0
Total For FRS274										0.00	0	0
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS276 SPOT										0.00	0	0
Total For FRS276										0.00	0	0
FRS276 On 30/09/2024 Spot Bond					0.00000	101.85507				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	Open Interest
Total FRS278 SPOT										0.00	0	0
Total For FRS278										0.00	0	0
FRS278 On 21/09/2024 Spot Bond					0.00000	101.98927				0.00	0	0
Total FRS279 SPOT										0.00	0	0
Total For FRS279										0.00	0	0
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.95201				0.00	0	0
Total FRS280 SPOT										0.00	0	0
Total For FRS280										0.00	0	0
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS281 SPOT										0.00	0	0
Total For FRS281										0.00	0	0
FRS281 On 30/09/2024 Spot Bond					0.00000	101.57919				0.00	0	0
Total FRS282 SPOT										0.00	0	0
Total For FRS282										0.00	0	0
FRS282 On 28/02/2031 Spot Bond			10.28000	10.28000	10.28000	98.37430				0.00	0	0
Total FRS284 SPOT										0.00	0	0
Total For FRS284										0.00	0	0
FRS284 On 28/02/2031 Spot Bond			10.28000	10.28000	10.28000	98.37430				0.00	0	0
Total FRS285 SPOT										0.00	0	0
Total For FRS285										0.00	0	0
FRS285 On 25/10/2026 Spot Bond					0.00000	100.82161				0.00	0	0
Total FRS286 SPOT										0.00	0	0
Total For FRS286										0.00	0	0
FRS286 On 13/11/2023 Spot Bond					0.00000	98.44621				0.00	0	0
Total FRS288 SPOT										0.00	0	0
Total For FRS288										0.00	0	0
FRS288 On 31/01/2030 Spot Bond			11.59900	11.59900	11.59900	92.59269				0.00	0	0
Total FRS289 SPOT										0.00	0	0
Total For FRS289										0.00	0	0
FRS289 On 12/02/2024 Spot Bond					0.00000	92.61042				0.00	0	0
Total FRS291 SPOT										0.00	0	0
Total For FRS291										0.00	0	0
FRS291 On 20/01/2023 Spot Bond					0.00000	83.68398				0.00	0	0
Total FRS292 SPOT										0.00	0	0
Total For FRS292										0.00	0	0
FRS292 On 26/01/2023 Spot Bond					0.00000	88.13019				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	Open Interest
Total FRS293 SPOT										0.00	0	0
Total For FRS293										0.00	0	0
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS295 SPOT										0.00	0	0
Total For FRS295										0.00	0	0
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS296 SPOT										0.00	0	0
Total For FRS296										0.00	0	0
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS297 SPOT										0.00	0	0
Total For FRS297										0.00	0	0
FRS297 On 09/05/2025 Spot Bond					0.00000	92.16469				0.00	0	0
Total FRS298 SPOT										0.00	0	0
Total For FRS298										0.00	0	0
FRS298 On 12/05/2023 Spot Bond					0.00000	94.89823				0.00	0	0
Total FRS299 SPOT										0.00	0	0
Total For FRS299										0.00	0	0
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS300 SPOT										0.00	0	0
Total For FRS300										0.00	0	0
FRS300 On 16/05/2027 Spot Bond					0.00000	100.47273				0.00	0	0
Total FRS301 SPOT										0.00	0	0
Total For FRS301										0.00	0	0
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS302 SPOT										0.00	0	0
Total For FRS302										0.00	0	0
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS303 SPOT										0.00	0	0
Total For FRS303										0.00	0	0
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS304 SPOT										0.00	0	0
Total For FRS304										0.00	0	0
FRS304 On 06/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	6,000,000,000
Total FRS305 SPOT										0.00	0	6,000,000,000
Total For FRS305										0.00	0	6,000,000,000
FRS305 On 07/12/2023 Spot Bond			1.48000	1.48000	1.48000	323.73430				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	Open Interest
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			1.21000	325.22201	1.21000	324.98667			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			1.22000	1.22000	1.22000	324.94014			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	100.65220			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			4.60000	112.40822	4.60000	112.30604			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			4.31000	72.54969	4.31000	116.35491			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.82000	2.82000	2.82000	159.88511			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.10000	3.10000	3.10000	158.76301			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.28000	2.28000	2.28000	320.06195			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			6.51000	6.51000	6.51000	103.08436			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			8.33000	105.52641	8.33000	105.47936		333,200,000,000.00	40,000,000	20,000,000	
Total FRX24 SPOT								333,200,000,000.00	40,000,000	20,000,000	
Total For FRX24								333,200,000,000.00	40,000,000	20,000,000	
FRX25 On 26/07/2025 Spot Bond			8.34000	107.59899	8.34000	107.55043		0.00	0	0	
Total FRX25 SPOT								0.00	0	0	
Total For FRX25								0.00	0	0	
FRX26 On 01/10/2026 Spot Bond			9.08000	103.43817	9.08000	103.38799		113,952,184,000.00	12,549,800	13,985,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRX26 SPOT									113,952,184,000.00	12,549,800	13,985,200
Total For FRX26									113,952,184,000.00	12,549,800	13,985,200
FRX27 On 07/03/2027 Spot Bond			9.21000	106.48192	9.21000	106.42982			0.00	0	0
Total FRX27 SPOT									0.00	0	0
Total For FRX27									0.00	0	0
FRX28 On 26/07/2028 Spot Bond			9.10000	108.65052	9.10000	108.59711			0.00	0	0
Total FRX28 SPOT									0.00	0	0
Total For FRX28									0.00	0	0
FRX30 On 31/01/2030 Spot Bond			10.03000	102.20036	10.03000	102.14511			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0
FRX31 On 21/02/2031 Spot Bond			10.43500	97.76199	10.43500	97.70706			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0
FRX32 On 31/03/2032 Spot Bond			10.51500	102.23916	10.51500	102.18193			0.00	0	0
Total FRX32 SPOT									0.00	0	0
Total For FRX32									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.74000	71.87289	11.74000	71.82809			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.70711			0.00	0	0
Total FS6A3 SPOT									0.00	0	0
Total For FS6A3									0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.44603			0.00	0	0
Total FS6B1 SPOT									0.00	0	0
Total For FS6B1									0.00	0	0
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.42840			0.00	0	0
Total FS7A2 SPOT									0.00	0	0
Total For FS7A2									0.00	0	0
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.44036			0.00	0	0
Total FS7A3 SPOT									0.00	0	0
Total For FS7A3									0.00	0	0
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.44388			0.00	0	0
Total FS7B1 SPOT									0.00	0	0
Total For FS7B1									0.00	0	0
FST3A On 20/10/2024 Spot Bond					0.00000	100.75145			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	Open Interest
Total FST3A2 SPOT										0.00	0	0
Total For FST3A2										0.00	0	0
FST3A On 20/10/2026 Spot Bond					0.00000	100.79728				0.00	0	0
Total FST3A3 SPOT										0.00	0	0
Total For FST3A3										0.00	0	0
FST3A On 20/10/2026 Spot Bond					0.00000	100.82017				0.00	0	0
Total FST3A4 SPOT										0.00	0	0
Total For FST3A4										0.00	0	0
GBL05 On 07/11/2022 Spot Bond					0.00000	100.80049				0.00	568,200,000	284,100,000
Total GBL05 SPOT										0.00	568,200,000	284,100,000
Total For GBL05										0.00	568,200,000	284,100,000
GBL06 On 21/06/2024 Spot Bond					0.00000	100.28704				0.00	0	20,000,000,000
Total GBL06 SPOT										0.00	0	20,000,000,000
Total For GBL06										0.00	0	20,000,000,000
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.48125				0.00	0	0
Total GH5A11 SPOT										0.00	0	0
Total For GH5A11										0.00	0	0
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.58513				0.00	0	0
Total GH5A21 SPOT										0.00	0	0
Total For GH5A21										0.00	0	0
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.36784				0.00	0	0
Total GH5A31 SPOT										0.00	0	0
Total For GH5A31										0.00	0	0
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.37845				0.00	0	0
Total GH5B1 SPOT										0.00	0	0
Total For GH5B1										0.00	0	0
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.50128				0.00	0	0
Total GH5C1 SPOT										0.00	0	0
Total For GH5C1										0.00	0	0
GRL35 On 12/06/2029 Spot Bond			3.67000	117.37748	3.67000	117.27695				0.00	0	0
Total GRL35 SPOT										0.00	0	0
Total For GRL35										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	101.29198				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			6.84900	105.81176	6.84900	105.77282				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	Open Interest
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	102.19096				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			7.60000	105.57679	7.60000	105.53377				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.87969				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	101.86252				0.00	0	590,000,000
Total GRT23 SPOT										0.00	0	590,000,000
Total For GRT23										0.00	0	590,000,000
GRT24 On 09/03/2023 Spot Bond					0.00000	100.27403				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	101.10727				0.00	0	1,590,000,000
Total GRT25G SPOT										0.00	0	1,590,000,000
Total For GRT25G										0.00	0	1,590,000,000
GRT26 On 09/03/2028 Spot Bond					0.00000	100.77240				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	101.23766				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	100.07360				0.00	0	0
Total GRT29 SPOT										0.00	0	0
Total For GRT29										0.00	0	0
GRT30 On 10/12/2025 Spot Bond					0.00000	99.81194				0.00	0	0
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0
GRT31 On 28/02/2024 Spot Bond					0.00000	100.27675				0.00	0	0
Total GRT31 SPOT										0.00	0	0
Total For GRT31										0.00	0	0
GRT32 On 18/04/2024 Spot Bond					0.00000	100.96097				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	Open Interest
Total GRT32 SPOT										0.00	0	0
Total For GRT32										0.00	0	0
GRT33 On 18/04/2026 Spot Bond					0.00000	100.05253				0.00	0	200,000,000
Total GRT33 SPOT										0.00	0	200,000,000
Total For GRT33										0.00	0	200,000,000
GRT34 On 18/04/2029 Spot Bond					0.00000	98.83356				0.00	0	0
Total GRT34 SPOT										0.00	0	0
Total For GRT34										0.00	0	0
GRT36 On 27/06/2024 Spot Bond					0.00000	101.30290				0.00	0	0
Total GRT36 SPOT										0.00	0	0
Total For GRT36										0.00	0	0
GRT38 On 31/03/2026 Spot Bond					0.00000	101.22220				0.00	0	0
Total GRT38 SPOT										0.00	0	0
Total For GRT38										0.00	0	0
GRT39 On 30/04/2026 Spot Bond					0.00000	100.64604				0.00	0	0
Total GRT39 SPOT										0.00	0	0
Total For GRT39										0.00	0	0
GRT40 On 20/11/2022 Spot Bond					0.00000	100.10901				0.00	0	0
Total GRT40 SPOT										0.00	0	0
Total For GRT40										0.00	0	0
GRT41 On 20/11/2024 Spot Bond					0.00000	100.20569				0.00	0	0
Total GRT41 SPOT										0.00	0	0
Total For GRT41										0.00	0	0
GRT42 On 20/11/2026 Spot Bond					0.00000	100.46288				0.00	0	0
Total GRT42 SPOT										0.00	0	0
Total For GRT42										0.00	0	0
GRT45 On 24/06/2023 Spot Bond					0.00000	100.82160				0.00	0	0
Total GRT45 SPOT										0.00	0	0
Total For GRT45										0.00	0	0
GRT47 On 22/04/2024 Spot Bond					0.00000	101.17379				0.00	0	0
Total GRT47 SPOT										0.00	0	0
Total For GRT47										0.00	0	0
GRT48 On 22/04/2026 Spot Bond					0.00000	101.21813				0.00	0	0
Total GRT48 SPOT										0.00	0	0
Total For GRT48										0.00	0	0
GRT49 On 10/06/2025 Spot Bond					0.00000	100.08197				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	Open Interest
Total GRT49 SPOT										0.00	0	0
Total For GRT49										0.00	0	0
GRT50 On 10/06/2027 Spot Bond					0.00000	100.08561				0.00	0	0
Total GRT50 SPOT										0.00	0	0
Total For GRT50										0.00	0	0
H10T1 On 26/02/2023 Spot Bond					0.00000	100.35384				0.00	0	0
Total H10T1 SPOT										0.00	0	0
Total For H10T1										0.00	0	0
H10T2 On 30/09/2022 Spot Bond					0.00000	101.32533				0.00	0	0
Total H10T2 SPOT										0.00	0	0
Total For H10T2										0.00	0	0
H10T4 On 23/02/2023 Spot Bond					0.00000	101.06716				0.00	0	0
Total H10T4 SPOT										0.00	0	0
Total For H10T4										0.00	0	0
H12T2 On 12/08/2022 Spot Bond					0.00000	100.46459				0.00	0	0
Total H12T2 SPOT										0.00	0	0
Total For H12T2										0.00	0	0
H12T3 On 19/03/2025 Spot Bond					0.00000	99.91524				0.00	0	0
Total H12T3 SPOT										0.00	0	0
Total For H12T3										0.00	0	0
H12T4 On 28/09/2022 Spot Bond					0.00000	101.10527				0.00	0	0
Total H12T4 SPOT										0.00	0	0
Total For H12T4										0.00	0	0
HC5T5 On 29/11/2022 Spot Bond					0.00000	98.74126				0.00	0	0
Total HC5T5 SPOT										0.00	0	0
Total For HC5T5										0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	101.03316				0.00	10,000,000,000	10,300,000,000
Total HILB08 SPOT										0.00	10,000,000,000	10,300,000,000
Total For HILB08										0.00	10,000,000,000	10,300,000,000
HILB09 On 29/03/2025 Spot Bond					0.00000	100.15191				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HILB11 On 15/03/2024 Spot Bond					0.00000	100.16210				0.00	0	0
Total HILB11 SPOT										0.00	0	0
Total For HILB11										0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	100.08104				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	Open Interest
Total HILB12 SPOT										0.00	0	0
Total For HILB12										0.00	0	0
HPF12 On 31/03/2024 Spot Bond					0.00000	101.22626				0.00	0	0
Total HPF12 SPOT										0.00	0	0
Total For HPF12										0.00	0	0
HPF13 On 30/09/2024 Spot Bond					0.00000	101.20554				0.00	0	0
Total HPF13 SPOT										0.00	0	0
Total For HPF13										0.00	0	0
HPF14 On 31/03/2024 Spot Bond					0.00000	101.31641				0.00	0	0
Total HPF14 SPOT										0.00	0	0
Total For HPF14										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			1.87000	322.18160	1.87000	321.93689				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			2.17000	2.17000	2.17000	330.25850				0.00	0	1,410,400
Total HWAY24 SPOT										0.00	0	1,410,400
Total For HWAY24										0.00	0	1,410,400
HWAY3 On 28/08/2030 Spot Bond			10.69000	101.34281	10.69000	101.28452				0.00	0	0
Total HWAY30 SPOT										0.00	0	0
Total For HWAY30										0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			4.70000	80.23944	4.70000	109.09536				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			11.83000	87.08204	11.83000	87.02676			300,228,838,000.00	25,378,600	14,768,280,900	
Total HWAY34 SPOT									300,228,838,000.00	25,378,600	14,768,280,900	
Total For HWAY34									300,228,838,000.00	25,378,600	14,768,280,900	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.57752	100.00000	12.52129			0.00	0	0	
Total HWAY34/R208 SPOT									0.00	0	0	
Total For HWAY34/R208									0.00	0	0	
HWAY3 On 31/07/2035 Spot Bond			11.87000	86.26472	11.87000	86.20978			0.00	0	5,090,000,000	
Total HWAY35 SPOT									0.00	0	5,090,000,000	
Total For HWAY35									0.00	0	5,090,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.57481	100.00000	12.51859			0.00	0	0	
Total HWAY35/R209 SPOT									0.00	0	0	
Total For HWAY35/R209									0.00	0	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.97257				0.00	0	15,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWF11 SPOT									0.00	0	15,000,000,000
Total For HWF11									0.00	0	15,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	100.83551			0.00	148,000,000	488,000,000
Total HWF12 SPOT									0.00	148,000,000	488,000,000
Total For HWF12									0.00	148,000,000	488,000,000
HWF13 On 28/11/2022 Spot Bond					0.00000	100.27896			0.00	0	0
Total HWF13 SPOT									0.00	0	0
Total For HWF13									0.00	0	0
I2025 On 31/01/2025 Spot Bond			2.35000	161.91780	2.25000	162.19933			907,620,306,450,000.00	386,221,407,000	774,289,957,400
Total I2025 SPOT									17,620,306,450,000.00	386,221,407,000	774,289,957,400
Total For I2025									17,620,306,450,000.00	386,221,407,000	774,289,957,400
I2029 On 31/03/2029 Spot Bond			3.30000	119.02552	3.20000	119.67272			317,699,197,200,000.00	96,272,484,000	283,963,596,600
Total I2029 SPOT									17,699,197,200,000.00	96,272,484,000	283,963,596,600
Total For I2029									17,699,197,200,000.00	96,272,484,000	283,963,596,600
I2033 On 28/02/2033 Spot Bond			4.08000	112.75876	3.95000	114.04045			437,253,496,776,000.00	107,169,974,700	442,781,288,800
Total I2033 SPOT									17,253,496,776,000.00	107,169,974,700	442,781,288,800
Total For I2033									17,253,496,776,000.00	107,169,974,700	442,781,288,800
I2038 On 31/01/2038 Spot Bond			4.09000	129.31651	4.00000	130.66547			495,665,495,059,000.00	365,688,385,100	386,590,470,700
Total I2038 SPOT									15,665,495,059,000.00	365,688,385,100	386,590,470,700
Total For I2038									15,665,495,059,000.00	365,688,385,100	386,590,470,700
I2046 On 31/03/2046 Spot Bond			4.10500	116.59716	4.04000	117.75998			819,481,566,994,500.00	443,235,460,900	510,026,751,400
Total I2046 SPOT									19,481,566,994,500.00	443,235,460,900	510,026,751,400
Total For I2046									19,481,566,994,500.00	443,235,460,900	510,026,751,400
I2050 On 31/12/2050 Spot Bond			4.11500	120.16695	4.03000	121.94892			392,326,084,787,000.00	581,367,213,800	480,510,029,300
Total I2050 SPOT									12,326,084,787,000.00	581,367,213,800	480,510,029,300
Total For I2050									12,326,084,787,000.00	581,367,213,800	480,510,029,300
IBG01 On 07/02/2025 Spot Bond					0.00000	100.50893			0.00	0	0
Total IBG01 SPOT									0.00	0	0
Total For IBG01									0.00	0	0
IBG02 On 07/02/2027 Spot Bond					0.00000	100.52897			0.00	0	0
Total IBG02 SPOT									0.00	0	0
Total For IBG02									0.00	0	0
IBL109 On 07/12/2023 Spot Bond			1.94000	321.86140	1.94000	321.61574			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	100.83925			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	Open Interest
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL124 On 14/02/2024 Spot Bond					0.00000	100.58088				0.00	0	0
Total IBL124 SPOT										0.00	0	0
Total For IBL124										0.00	0	0
IBL130 On 22/07/2022 Spot Bond					0.00000	100.80914				0.00	0	0
Total IBL130 SPOT										0.00	0	0
Total For IBL130										0.00	0	0
IBL132 On 12/08/2024 Spot Bond					0.00000	100.51533				0.00	0	0
Total IBL132 SPOT										0.00	0	0
Total For IBL132										0.00	0	0
IBL133 On 12/09/2022 Spot Bond					0.00000	100.09508				0.00	0	0
Total IBL133 SPOT										0.00	0	0
Total For IBL133										0.00	0	0
IBL134 On 17/10/2024 Spot Bond					0.00000	100.95231				0.00	0	0
Total IBL134 SPOT										0.00	0	0
Total For IBL134										0.00	0	0
IBL135 On 22/11/2024 Spot Bond					0.00000	100.41799				0.00	0	0
Total IBL135 SPOT										0.00	0	0
Total For IBL135										0.00	0	0
IBL136 On 22/11/2024 Spot Bond					0.00000	101.75240				0.00	0	0
Total IBL136 SPOT										0.00	0	0
Total For IBL136										0.00	0	0
IBL137 On 21/01/2025 Spot Bond					0.00000	100.64671				0.00	0	0
Total IBL137 SPOT										0.00	0	0
Total For IBL137										0.00	0	0
IBL138 On 21/01/2026 Spot Bond					0.00000	100.59124				0.00	0	0
Total IBL138 SPOT										0.00	0	0
Total For IBL138										0.00	0	0
IBL141 On 20/02/2023 Spot Bond					0.00000	100.43157				0.00	0	0
Total IBL141 SPOT										0.00	0	0
Total For IBL141										0.00	0	0
IBL145 On 20/03/2026 Spot Bond					0.00000	99.91179				0.00	0	0
Total IBL145 SPOT										0.00	0	0
Total For IBL145										0.00	0	0
IBL147 On 03/07/2025 Spot Bond					0.00000	101.23393				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	Open Interest
Total IBL147 SPOT										0.00	0	0
Total For IBL147										0.00	0	0
IBL148 On 25/08/2023 Spot Bond					0.00000	100.33216				0.00	0	0
Total IBL148 SPOT										0.00	0	0
Total For IBL148										0.00	0	0
IBL149 On 25/08/2025 Spot Bond					0.00000	100.34348				0.00	0	0
Total IBL149 SPOT										0.00	0	0
Total For IBL149										0.00	0	0
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	0
Total IBL150 SPOT										0.00	0	0
Total For IBL150										0.00	0	0
IBL154 On 19/11/2025 Spot Bond					0.00000	100.35049				0.00	0	0
Total IBL154 SPOT										0.00	0	0
Total For IBL154										0.00	0	0
IBL157 On 21/01/2023 Spot Bond					0.00000	100.75087				0.00	0	0
Total IBL157 SPOT										0.00	0	0
Total For IBL157										0.00	0	0
IBL159 On 09/02/2023 Spot Bond					0.00000	100.65434				0.00	0	0
Total IBL159 SPOT										0.00	0	0
Total For IBL159										0.00	0	0
IBL160 On 12/02/2026 Spot Bond					0.00000	100.63477				0.00	0	0
Total IBL160 SPOT										0.00	0	0
Total For IBL160										0.00	0	0
IBL161 On 15/02/2023 Spot Bond					0.00000	100.75041				0.00	0	0
Total IBL161 SPOT										0.00	0	0
Total For IBL161										0.00	0	0
IBL162 On 13/04/2024 Spot Bond					0.00000	100.92023				0.00	0	0
Total IBL162 SPOT										0.00	0	0
Total For IBL162										0.00	0	0
IBL163 On 13/04/2026 Spot Bond					0.00000	100.95041				0.00	0	0
Total IBL163 SPOT										0.00	0	0
Total For IBL163										0.00	0	0
IBL167 On 18/05/2024 Spot Bond					0.00000	100.65316				0.00	0	0
Total IBL167 SPOT										0.00	0	0
Total For IBL167										0.00	0	0
IBL168 On 18/05/2026 Spot Bond					0.00000	100.47251				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	Open Interest
Total IBL168 SPOT										0.00	0	0
Total For IBL168										0.00	0	0
IBL177 On 19/07/2024 Spot Bond					0.00000	100.82534				0.00	0	0
Total IBL177 SPOT										0.00	0	0
Total For IBL177										0.00	0	0
IBL178 On 19/07/2026 Spot Bond					0.00000	100.85246				0.00	0	0
Total IBL178 SPOT										0.00	0	0
Total For IBL178										0.00	0	0
IBL181 On 25/08/2024 Spot Bond					0.00000	100.35052				0.00	0	0
Total IBL181 SPOT										0.00	0	0
Total For IBL181										0.00	0	0
IBL182 On 25/08/2026 Spot Bond					0.00000	100.57043				0.00	0	0
Total IBL182 SPOT										0.00	0	0
Total For IBL182										0.00	0	0
IBL190 On 10/09/2024 Spot Bond					0.00000	100.01566				0.00	0	0
Total IBL190 SPOT										0.00	0	0
Total For IBL190										0.00	0	0
IBL191 On 10/09/2026 Spot Bond					0.00000	100.01805				0.00	0	0
Total IBL191 SPOT										0.00	0	0
Total For IBL191										0.00	0	0
IBL192 On 08/10/2026 Spot Bond					0.00000	101.04096				0.00	0	0
Total IBL192 SPOT										0.00	0	0
Total For IBL192										0.00	0	0
IBL193 On 20/10/2022 Spot Bond					0.00000	100.93340				0.00	0	0
Total IBL193 SPOT										0.00	0	0
Total For IBL193										0.00	0	0
IBL196 On 08/11/2022 Spot Bond					0.00000	100.66572				0.00	0	0
Total IBL196 SPOT										0.00	0	0
Total For IBL196										0.00	0	0
IBL197 On 08/11/2023 Spot Bond					0.00000	100.56938				0.00	0	0
Total IBL197 SPOT										0.00	0	0
Total For IBL197										0.00	0	0
IBL199 On 11/11/2026 Spot Bond					0.00000	100.54653				0.00	0	0
Total IBL199 SPOT										0.00	0	0
Total For IBL199										0.00	0	0
IBL200 On 02/12/2024 Spot Bond					0.00000	100.21527				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	Open Interest
Total IBL200 SPOT										0.00	0	0
Total For IBL200										0.00	0	0
IBL201 On 02/12/2026 Spot Bond					0.00000	100.22142				0.00	0	0
Total IBL201 SPOT										0.00	0	0
Total For IBL201										0.00	0	0
IBL202 On 02/12/2022 Spot Bond					0.00000	99.60828				0.00	0	0
Total IBL202 SPOT										0.00	0	0
Total For IBL202										0.00	0	0
IBL203 On 09/12/2026 Spot Bond					0.00000	100.11956				0.00	0	0
Total IBL203 SPOT										0.00	0	0
Total For IBL203										0.00	0	0
IBL204 On 09/12/2026 Spot Bond					0.00000	100.11479				0.00	0	0
Total IBL204 SPOT										0.00	0	0
Total For IBL204										0.00	0	0
IBL205 On 09/12/2022 Spot Bond					0.00000	100.09885				0.00	0	0
Total IBL205 SPOT										0.00	0	0
Total For IBL205										0.00	0	0
IBL206 On 09/12/2024 Spot Bond					0.00000	100.11002				0.00	0	0
Total IBL206 SPOT										0.00	0	0
Total For IBL206										0.00	0	0
IBL207 On 31/01/2023 Spot Bond					0.00000	100.59302				0.00	0	0
Total IBL207 SPOT										0.00	0	0
Total For IBL207										0.00	0	0
IBL208 On 31/01/2025 Spot Bond					0.00000	100.66613				0.00	0	0
Total IBL208 SPOT										0.00	0	0
Total For IBL208										0.00	0	0
IBL210 On 18/02/2027 Spot Bond					0.00000	100.39530				0.00	0	0
Total IBL210 SPOT										0.00	0	0
Total For IBL210										0.00	0	0
IBL211 On 21/08/2022 Spot Bond					0.00000	100.35746				0.00	0	0
Total IBL211 SPOT										0.00	0	0
Total For IBL211										0.00	0	0
IBL212 On 22/08/2022 Spot Bond					0.00000	100.35746				0.00	0	0
Total IBL212 SPOT										0.00	0	0
Total For IBL212										0.00	0	0
IBL213 On 22/08/2022 Spot Bond					0.00000	100.35746				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	Open Interest
Total IBL213 SPOT									0.00	0	0
Total For IBL213									0.00	0	0
IBL214 On 22/08/2022 Spot Bond					0.00000	100.35746			0.00	0	0
Total IBL214 SPOT									0.00	0	0
Total For IBL214									0.00	0	0
IBL215 On 07/09/2022 Spot Bond					0.00000	100.12284			0.00	0	0
Total IBL215 SPOT									0.00	0	0
Total For IBL215									0.00	0	0
IBL216 On 18/03/2025 Spot Bond					0.00000	99.91132			0.00	0	0
Total IBL216 SPOT									0.00	0	0
Total For IBL216									0.00	0	0
IBL217 On 18/03/2025 Spot Bond					0.00000	99.91968			0.00	0	0
Total IBL217 SPOT									0.00	0	0
Total For IBL217									0.00	0	0
IBL218 On 28/09/2022 Spot Bond					0.00000	101.11860			0.00	0	0
Total IBL218 SPOT									0.00	0	0
Total For IBL218									0.00	0	0
IBL219 On 31/03/2025 Spot Bond					0.00000	101.28864			0.00	0	0
Total IBL219 SPOT									0.00	0	0
Total For IBL219									0.00	0	0
IBL220 On 31/03/2027 Spot Bond					0.00000	101.37169			0.00	0	0
Total IBL220 SPOT									0.00	0	0
Total For IBL220									0.00	0	0
IBL221 On 11/10/2022 Spot Bond					0.00000	100.90035			0.00	0	0
Total IBL221 SPOT									0.00	0	0
Total For IBL221									0.00	0	0
IBL222 On 13/05/2025 Spot Bond			8.05000	8.05000	8.05000	100.71024		2,254,000,000,000.00	280,000,000	140,000,000	
Total IBL222 SPOT								2,254,000,000,000.00	280,000,000	140,000,000	
Total For IBL222								2,254,000,000,000.00	280,000,000	140,000,000	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.58260		0.00	0	0	
Total IBL223 SPOT								0.00	0	0	
Total For IBL223								0.00	0	0	
IBL224 On 17/05/2025 Spot Bond			8.40000	8.40000	8.40000	100.65054		0.00	0	0	
Total IBL224 SPOT								0.00	0	0	
Total For IBL224								0.00	0	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.35766		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	Open Interest
Total IBL225 SPOT									0.00	0	0
Total For IBL225									0.00	0	0
IBL226 On 25/05/2023 Spot Bond					0.00000	100.68129			0.00	0	0
Total IBL226 SPOT									0.00	0	0
Total For IBL226									0.00	0	0
IBL227 On 25/05/2027 Spot Bond					0.00000	100.89387			0.00	0	0
Total IBL227 SPOT									0.00	0	0
Total For IBL227									0.00	0	0
IBL228 On 09/06/2027 Spot Bond					0.00000	100.11440			0.00	0	0
Total IBL228 SPOT									0.00	0	0
Total For IBL228									0.00	0	0
IBL229 On 13/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		977,700,000,000,000.00	9,777,000,000	5,000,000,000	
Total IBL229 SPOT								'7,700,000,000,000.00	9,777,000,000	5,000,000,000	
Total For IBL229								'7,700,000,000,000.00	9,777,000,000	5,000,000,000	
IBL230 On 14/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		977,700,000,000,000.00	9,777,000,000	5,000,000,000	
Total IBL230 SPOT								'7,700,000,000,000.00	9,777,000,000	5,000,000,000	
Total For IBL230								'7,700,000,000,000.00	9,777,000,000	5,000,000,000	
IBL60 On 17/02/2024 Spot Bond			7.39000	107.79966	7.39000	107.75645		0.00	0	0	
Total IBL60 SPOT								0.00	0	0	
Total For IBL60								0.00	0	0	
IBL78 On 25/11/2022 Spot Bond			5.76000	102.41542	5.76000	102.38391		0.00	0	0	
Total IBL78 SPOT								0.00	0	0	
Total For IBL78								0.00	0	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.13974		0.00	0	0	
Total IBL98 SPOT								0.00	0	0	
Total For IBL98								0.00	0	0	
IDCG06 On 24/11/2024 Spot Bond			9.61500	100.47201	9.61500	100.42075		0.00	0	0	
Total IDCG06 SPOT								0.00	0	0	
Total For IDCG06								0.00	0	0	
IDCG08 On 13/05/2030 Spot Bond			11.00500	102.45070	11.00500	102.44590		0.00	0	0	
Total IDCG08 SPOT								0.00	0	0	
Total For IDCG08								0.00	0	0	
IDCG11 On 05/12/2026 Spot Bond			10.21000	102.42089	10.21000	102.36517		0.00	0	0	
Total IDCG11 SPOT								0.00	0	0	
Total For IDCG11								0.00	0	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.32773		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	Open Interest
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCG13 On 12/11/2023 Spot Bond					0.00000	99.80953				0.00	0	0
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG15 On 12/11/2025 Spot Bond					0.00000	98.36885				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCG16 On 08/02/2024 Spot Bond					0.00000	100.56221				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG17 On 12/03/2024 Spot Bond					0.00000	99.37479				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCG19 On 18/12/2022 Spot Bond					0.00000	100.03435				0.00	0	0
Total IDCG21 SPOT										0.00	0	0
Total For IDCG21										0.00	0	0
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.28765				0.00	0	0
Total IDCG22 SPOT										0.00	0	0
Total For IDCG22										0.00	0	0
IDCG22 On 29/01/2027 Spot Bond					0.00000	97.09492				0.00	0	0
Total IDCG23 SPOT										0.00	0	0
Total For IDCG23										0.00	0	0
IDCG23 On 15/12/2022 Spot Bond					0.00000	99.99997				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.94000	99.68330	8.94000	99.63567				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	103.32167				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	101.61902				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
INLV06 On 22/01/2026 Spot Bond					0.00000	104.56763				0.00	3,000,000,000	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INLV06 SPOT										0.00	3,000,000,000	1,500,000,000
Total For INLV06										0.00	3,000,000,000	1,500,000,000
INLV07 On 09/03/2026 Spot Bond					0.00000	100.09233				0.00	0	0
Total INLV07 SPOT										0.00	0	0
Total For INLV07										0.00	0	0
INLV08 On 12/06/2026 Spot Bond					0.00000	104.23544				0.00	0	0
Total INLV08 SPOT										0.00	0	0
Total For INLV08										0.00	0	0
INLV09 On 24/08/2026 Spot Bond					0.00000	101.08581				0.00	4,960,000,000	2,480,000,000
Total INLV09 SPOT										0.00	4,960,000,000	2,480,000,000
Total For INLV09										0.00	4,960,000,000	2,480,000,000
INLV10 On 06/03/2027 Spot Bond					0.00000	100.21812				0.00	0	0
Total INLV10 SPOT										0.00	0	0
Total For INLV10										0.00	0	0
INLV11 On 22/03/2027 Spot Bond					0.00000	99.87142				0.00	0	0
Total INLV11 SPOT										0.00	0	0
Total For INLV11										0.00	0	0
INLV12 On 25/06/2027 Spot Bond					0.00000	101.46058				0.00	180,000,000	90,000,000
Total INLV12 SPOT										0.00	180,000,000	90,000,000
Total For INLV12										0.00	180,000,000	90,000,000
IPF19 On 22/12/2022 Spot Bond					0.00000	101.41081				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	100.62691				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	100.90789				0.00	0	0
Total IPF25 SPOT										0.00	0	0
Total For IPF25										0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	100.55948				0.00	0	0
Total IPF26 SPOT										0.00	0	0
Total For IPF26										0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	100.56924				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	Open Interest
Total IPF27 SPOT										0.00	0	0
Total For IPF27										0.00	0	0
IPF30 On 25/03/2024 Spot Bond					0.00000	101.68894				0.00	0	0
Total IPF30 SPOT										0.00	0	0
Total For IPF30										0.00	0	0
IPF31 On 25/03/2026 Spot Bond					0.00000	100.11629				0.00	0	0
Total IPF31 SPOT										0.00	0	0
Total For IPF31										0.00	0	0
IPF32 On 01/07/2026 Spot Bond					0.00000	101.25376				0.00	0	0
Total IPF32 SPOT										0.00	0	0
Total For IPF32										0.00	0	0
IPF33 On 12/12/2024 Spot Bond					0.00000	100.03441				0.00	0	0
Total IPF33 SPOT										0.00	0	0
Total For IPF33										0.00	0	0
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.48822				0.00	0	0
Total IPFC38 SPOT										0.00	0	0
Total For IPFC38										0.00	0	0
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.23265				0.00	0	0
Total IPFG01 SPOT										0.00	0	0
Total For IPFG01										0.00	0	0
IV019 On 31/03/2028 Spot Bond			4.65000	201.02518	4.65000	200.84247				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	99.90344				0.00	0	0
Total IV046 SPOT										0.00	0	0
Total For IV046										0.00	0	0
IV050 On 26/06/2024 Spot Bond					0.00000	105.35366				0.00	1,310,000,000	655,000,000
Total IV050 SPOT										0.00	1,310,000,000	655,000,000
Total For IV050										0.00	1,310,000,000	655,000,000
IV19A On 31/03/2028 Spot Bond			4.55000	202.07970	4.55000	201.89711				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVC116 On 16/08/2022 Spot Bond					0.00000	100.54196				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				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	Open Interest
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC140 On 18/04/2024 Spot Bond					0.00000	101.25653				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC145 On 06/06/2023 Spot Bond					0.00000	100.47040				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/06/2023 Spot Bond					0.00000	100.57955				0.00	0	0
Total IVC146 SPOT										0.00	0	0
Total For IVC146										0.00	0	0
IVC147 On 21/12/2023 Spot Bond					0.00000	100.18080				0.00	0	0
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC152 On 15/12/2024 Spot Bond					0.00000	100.15231				0.00	0	0
Total IVC152 SPOT										0.00	0	0
Total For IVC152										0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC153 SPOT										0.00	0	0
Total For IVC153										0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC159 On 06/06/2023 Spot Bond					0.00000	101.51669				0.00	0	0
Total IVC159 SPOT										0.00	0	0
Total For IVC159										0.00	0	0
IVC176 On 05/06/2023 Spot Bond					0.00000	100.16579				0.00	0	0
Total IVC176 SPOT										0.00	0	0
Total For IVC176										0.00	0	0
IVC177 On 29/06/2022 Spot Bond					0.00000	101.23419				0.00	0	0
Total IVC177 SPOT										0.00	0	0
Total For IVC177										0.00	0	0
IVC178 On 09/07/2023 Spot Bond					0.00000	101.14852				0.00	0	0
Total IVC178 SPOT										0.00	0	0
Total For IVC178										0.00	0	0
IVC181 On 11/02/2023 Spot Bond					0.00000	100.49304				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	Open Interest
Total IVC181 SPOT									0.00	0	0
Total For IVC181									0.00	0	0
IVC186 On 21/12/2022 Spot Bond			7.40000	99.92018	7.40000	99.88030			0.00	0	0
Total IVC186 SPOT									0.00	0	0
Total For IVC186									0.00	0	0
IVC188 On 02/12/2022 Spot Bond					0.00000	100.50709			0.00	0	0
Total IVC188 SPOT									0.00	0	0
Total For IVC188									0.00	0	0
IVC190 On 15/12/2023 Spot Bond					0.00000	100.63196			0.00	0	0
Total IVC190 SPOT									0.00	0	0
Total For IVC190									0.00	0	0
IVC194 On 31/07/2022 Spot Bond			7.23000	102.71974	7.23000	102.67941			0.00	0	0
Total IVC194 SPOT									0.00	0	0
Total For IVC194									0.00	0	0
IVC198 On 13/08/2026 Spot Bond					0.00000	100.61067			0.00	580,000,000	290,000,000
Total IVC198 SPOT									0.00	580,000,000	290,000,000
Total For IVC198									0.00	580,000,000	290,000,000
IVC200 On 31/08/2022 Spot Bond			7.45000	102.16109	7.45000	102.12003			0.00	0	0
Total IVC200 SPOT									0.00	0	0
Total For IVC200									0.00	0	0
IVC201 On 10/09/2026 Spot Bond					0.00000	100.04143			0.00	0	0
Total IVC201 SPOT									0.00	0	0
Total For IVC201									0.00	0	0
IVC202 On 31/08/2022 Spot Bond			3.91012	102.86851	3.91012	102.84664			0.00	0	0
Total IVC202 SPOT									0.00	0	0
Total For IVC202									0.00	0	0
IVC203 On 14/10/2022 Spot Bond					0.00000	100.97154			0.00	0	0
Total IVC203 SPOT									0.00	0	0
Total For IVC203									0.00	0	0
IVC204 On 18/11/2022 Spot Bond					0.00000	100.38972			0.00	180,000,000	90,000,000
Total IVC204 SPOT									0.00	180,000,000	90,000,000
Total For IVC204									0.00	180,000,000	90,000,000
IVC205 On 29/07/2022 Spot Bond					0.00000	100.64965			0.00	0	0
Total IVC205 SPOT									0.00	0	0
Total For IVC205									0.00	0	0
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	100.25201			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	Open Interest
Total IVC206 SPOT										0.00	0	0
Total For IVC206										0.00	0	0
IVC208 On 07/06/2023 Spot Bond					0.00000	100.14340				0.00	0	0
Total IVC208 SPOT										0.00	0	0
Total For IVC208										0.00	0	0
IVC209 On 20/12/2022 Spot Bond					0.00000	99.91853				0.00	0	0
Total IVC209 SPOT										0.00	0	0
Total For IVC209										0.00	0	0
IVC210 On 28/01/2024 Spot Bond					0.00000	100.74213				0.00	0	0
Total IVC210 SPOT										0.00	0	0
Total For IVC210										0.00	0	0
IVC211 On 21/02/2023 Spot Bond			6.62000	6.62000	6.62000	102.24717				0.00	0	0
Total IVC211 SPOT										0.00	0	0
Total For IVC211										0.00	0	0
IVC212 On 27/02/2023 Spot Bond			7.32000	7.32000	7.32000	100.98680				0.00	0	0
Total IVC212 SPOT										0.00	0	0
Total For IVC212										0.00	0	0
IVC213 On 26/04/2023 Spot Bond					0.00000	100.76936				0.00	0	0
Total IVC213 SPOT										0.00	0	0
Total For IVC213										0.00	0	0
IVC214 On 28/04/2023 Spot Bond					0.00000	100.75212				0.00	0	0
Total IVC214 SPOT										0.00	0	0
Total For IVC214										0.00	0	0
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	101.30487				0.00	0	0
Total IVC215 SPOT										0.00	0	0
Total For IVC215										0.00	0	0
IVC216 On 22/04/2025 Spot Bond			8.45000	101.27438	8.45000	101.22859				0.00	0	0
Total IVC216 SPOT										0.00	0	0
Total For IVC216										0.00	0	0
IVC217 On 02/05/2023 Spot Bond			7.20000	101.97232	7.20000	100.28109				0.00	0	0
Total IVC217 SPOT										0.00	0	0
Total For IVC217										0.00	0	0
IVZ092 On 15/06/2022 Spot Bond			5.35000	5.35000	5.35000	99.91213				0.00	0	0
Total IVZ092 SPOT										0.00	0	0
Total For IVZ092										0.00	0	0
IVZ093 On 07/07/2022 Spot Bond			5.35000	5.35000	5.35000	99.59127				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	Open Interest
Total IVZ093 SPOT										0.00	0	0
Total For IVZ093										0.00	0	0
IVZ094 On 14/07/2022 Spot Bond			5.40000	5.40000	5.40000	99.48486				0.00	0	0
Total IVZ094 SPOT										0.00	0	0
Total For IVZ094										0.00	0	0
IVZ096 On 21/07/2022 Spot Bond			5.40000	5.40000	5.40000	99.38247				0.00	0	0
Total IVZ096 SPOT										0.00	0	0
Total For IVZ096										0.00	0	0
IVZ097 On 04/08/2022 Spot Bond			5.40000	5.40000	5.40000	99.17831				0.00	0	0
Total IVZ097 SPOT										0.00	0	0
Total For IVZ097										0.00	0	0
IVZ099 On 01/09/2022 Spot Bond			5.45000	5.45000	5.45000	98.76129				0.00	0	0
Total IVZ099 SPOT										0.00	0	0
Total For IVZ099										0.00	0	0
IVZ100 On 05/07/2022 Spot Bond			5.35000	5.35000	5.35000	99.62035				0.00	0	0
Total IVZ100 SPOT										0.00	0	0
Total For IVZ100										0.00	0	0
IVZ101 On 04/10/2022 Spot Bond			5.70000	5.70000	5.70000	98.20566				0.00	0	0
Total IVZ101 SPOT										0.00	0	0
Total For IVZ101										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	99.89300				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP012 On 01/12/2022 Spot Bond					0.00000	100.53594				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP014 On 19/07/2024 Spot Bond					0.00000	100.89136				0.00	0	0
Total KAP014 SPOT										0.00	0	0
Total For KAP014										0.00	0	0
KAP015 On 01/11/2024 Spot Bond					0.00000	100.42314				0.00	0	0
Total KAP015 SPOT										0.00	0	0
Total For KAP015										0.00	0	0
KAP017 On 19/10/2023 Spot Bond					0.00000	100.96901				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	Open Interest
Total KAP017 SPOT										0.00	0	0
Total For KAP017										0.00	0	0
KAP017 On 14/04/2024 Spot Bond					0.00000	101.21640				0.00	0	0
Total KAP018 SPOT										0.00	0	0
Total For KAP018										0.00	0	0
KAP018 On 28/07/2024 Spot Bond					0.00000	100.76828				0.00	0	0
Total KAP019 SPOT										0.00	0	0
Total For KAP019										0.00	0	0
KAP019 On 15/12/2025 Spot Bond					0.00000	99.99982				0.00	0	0
Total KAP020 SPOT										0.00	0	0
Total For KAP020										0.00	0	0
KAP020 On 15/09/2026 Spot Bond					0.00000	99.99980				0.00	0	0
Total KAP021 SPOT										0.00	0	0
Total For KAP021										0.00	0	0
KAP021 On 18/02/2025 Spot Bond					0.00000	100.51294				0.00	0	0
Total KAP022 SPOT										0.00	0	0
Total For KAP022										0.00	0	0
KAP022 On 04/03/2027 Spot Bond					0.00000	100.16221				0.00	0	0
Total KAP023 SPOT										0.00	0	0
Total For KAP023										0.00	0	0
KAP023 On 12/04/2025 Spot Bond					0.00000	100.99777				0.00	0	0
Total KAP024 SPOT										0.00	0	0
Total For KAP024										0.00	0	0
KAP024 On 12/04/2027 Spot Bond					0.00000	101.03806				0.00	0	0
Total KAP025 SPOT										0.00	0	0
Total For KAP025										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	101.22036				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.69000	117.39334	9.69000	117.33299				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			7.18000	102.89379	7.18000	102.85417				0.00	0	0
Total LGL06 SPOT										0.00	0	0
Total For LGL06										0.00	0	0
LGL07 On 04/10/2022 Spot Bond					0.00000	101.71740				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	Open Interest
Total LGL07 SPOT										0.00	0	0
Total For LGL07										0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	100.94689				0.00	0	0
Total LGL08 SPOT										0.00	0	0
Total For LGL08										0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	102.78345				0.00	0	0
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LGL10 On 08/10/2025 Spot Bond					0.00000	102.25935				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LGL11 On 09/09/2026 Spot Bond					0.00000	100.98589				0.00	80,000,000	40,000,000
Total LGL11 SPOT										0.00	80,000,000	40,000,000
Total For LGL11										0.00	80,000,000	40,000,000
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.32306				0.00	0	0
Total LRFA3 SPOT										0.00	0	0
Total For LRFA3										0.00	0	0
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.46496				0.00	0	0
Total LRFB3 SPOT										0.00	0	0
Total For LRFB3										0.00	0	0
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.47551				0.00	0	0
Total LRFC3 SPOT										0.00	0	0
Total For LRFC3										0.00	0	0
MBF06:On 30/09/2022 Spot Bond					0.00000	101.31545				0.00	0	0
Total MBF065 SPOT										0.00	0	0
Total For MBF065										0.00	0	0
MBF06:On 17/11/2023 Spot Bond					0.00000	100.50342				0.00	0	0
Total MBF068 SPOT										0.00	0	0
Total For MBF068										0.00	0	0
MBF07:On 28/05/2024 Spot Bond					0.00000	100.53269				0.00	0	0
Total MBF070 SPOT										0.00	0	0
Total For MBF070										0.00	0	0
MBF07 On 17/09/2024 Spot Bond					0.00000	99.90760				0.00	0	0
Total MBF071 SPOT										0.00	0	0
Total For MBF071										0.00	0	0
MBF07:On 31/05/2025 Spot Bond					0.00000	100.24625				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	Open Interest
Total MBF072 SPOT										0.00	0	0
Total For MBF072										0.00	0	0
MBP03:On 02/11/2022 Spot Bond					0.00000	100.88942				0.00	0	500,000,000
Total MBP038 SPOT										0.00	0	500,000,000
Total For MBP038										0.00	0	500,000,000
MBP04:On 23/02/2023 Spot Bond					0.00000	100.38965				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04:On 27/07/2023 Spot Bond					0.00000	100.68237				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04:On 27/09/2023 Spot Bond					0.00000	101.64671				0.00	0	0
Total MBP045 SPOT										0.00	0	0
Total For MBP045										0.00	0	0
MBP04:On 26/02/2024 Spot Bond					0.00000	100.79382				0.00	0	0
Total MBP047 SPOT										0.00	0	0
Total For MBP047										0.00	0	0
MBP04:On 27/03/2024 Spot Bond					0.00000	101.66418				0.00	0	0
Total MBP049 SPOT										0.00	0	0
Total For MBP049										0.00	0	0
MBP05:On 23/08/2022 Spot Bond					0.00000	100.46712				0.00	140,000,000	480,000,000
Total MBP050 SPOT										0.00	140,000,000	480,000,000
Total For MBP050										0.00	140,000,000	480,000,000
MBP05:On 12/03/2023 Spot Bond					0.00000	100.35536				0.00	0	0
Total MBP051 SPOT										0.00	0	0
Total For MBP051										0.00	0	0
MBP05:On 26/03/2024 Spot Bond					0.00000	101.14549				0.00	0	0
Total MBP052 SPOT										0.00	0	0
Total For MBP052										0.00	0	0
MMIG0:On 12/08/2025 Spot Bond			8.94000	8.94000	8.94000	110.18728				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0:On 12/08/2022 Spot Bond			6.69900	104.35742	6.69900	104.31952				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0:On 19/10/2028 Spot Bond					0.00000	102.45003				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	Open Interest
Total MMIG06 SPOT										0.00	0	0
Total For MMIG06										0.00	0	0
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.92103				0.00	0	0
Total MMIG07 SPOT										0.00	0	0
Total For MMIG07										0.00	0	0
MML01 On 10/12/2026 Spot Bond					0.00000	101.16503				0.00	0	0
Total MML01 SPOT										0.00	0	0
Total For MML01										0.00	0	0
MML02 On 10/12/2026 Spot Bond			9.59000	99.10141	9.59000	99.05070			57,540,000,000.00		6,000,000	10,000,000
Total MML02 SPOT									57,540,000,000.00		6,000,000	10,000,000
Total For MML02									57,540,000,000.00		6,000,000	10,000,000
MML03 On 15/03/2028 Spot Bond					0.00000	101.50623			0.00		0	0
Total MML03 SPOT									0.00		0	0
Total For MML03									0.00		0	0
MML04 On 15/03/2028 Spot Bond			9.78500	91.86651	9.78500	93.74091			0.00		0	0
Total MML04 SPOT									0.00		0	0
Total For MML04									0.00		0	0
MML05 On 25/05/2027 Spot Bond					0.00000	100.37251			0.00		0	0
Total MML05 SPOT									0.00		0	0
Total For MML05									0.00		0	0
MML06 On 25/05/2029 Spot Bond			10.37000	98.86186	10.37000	98.80755			0.00		0	0
Total MML06 SPOT									0.00		0	0
Total For MML06									0.00		0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	101.18723			0.00		0	0
Total MTN07 SPOT									0.00		0	0
Total For MTN07									0.00		0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	101.42622			0.00		0	0
Total MTN09 SPOT									0.00		0	0
Total For MTN09									0.00		0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	102.97254			0.00		0	750,000,000
Total MTN10 SPOT									0.00		0	750,000,000
Total For MTN10									0.00		0	750,000,000
MTN12 On 04/06/2023 Spot Bond					0.00000	100.95844			0.00		0	0
Total MTN12 SPOT									0.00		0	0
Total For MTN12									0.00		0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	101.65835			0.00		0	610,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN13 SPOT										0.00	0	610,000,000
Total For MTN13										0.00	0	610,000,000
MTN15 On 10/05/2024 Spot Bond					0.00000	101.44220				0.00	0	0
Total MTN15 SPOT										0.00	0	0
Total For MTN15										0.00	0	0
MTN17 On 30/05/2024 Spot Bond					0.00000	100.95546				0.00	0	5,000,000,000
Total MTN17 SPOT										0.00	0	5,000,000,000
Total For MTN17										0.00	0	5,000,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	101.32813				0.00	0	0
Total MTN18 SPOT										0.00	0	0
Total For MTN18										0.00	0	0
MTN19 On 07/03/2025 Spot Bond					0.00000	100.79794				0.00	0	0
Total MTN19 SPOT										0.00	0	0
Total For MTN19										0.00	0	0
MTN20 On 07/09/2026 Spot Bond					0.00000	100.93410				0.00	0	0
Total MTN20 SPOT										0.00	0	0
Total For MTN20										0.00	0	0
MTN21 On 29/06/2023 Spot Bond					0.00000	102.97646				0.00	0	0
Total MTN21 SPOT										0.00	0	0
Total For MTN21										0.00	0	0
MTN22 On 29/07/2023 Spot Bond					0.00000	100.93318				0.00	0	0
Total MTN22 SPOT										0.00	0	0
Total For MTN22										0.00	0	0
MTN23 On 29/01/2026 Spot Bond			9.53500	99.36442	9.53500	99.31329				0.00	0	0
Total MTN23 SPOT										0.00	0	0
Total For MTN23										0.00	0	0
MTN24 On 29/01/2026 Spot Bond					0.00000	100.89029				0.00	0	0
Total MTN24 SPOT										0.00	0	0
Total For MTN24										0.00	0	0
MTN25 On 29/06/2024 Spot Bond					0.00000	101.81286				0.00	0	0
Total MTN25 SPOT										0.00	0	0
Total For MTN25										0.00	0	0
MTN26 On 29/06/2026 Spot Bond					0.00000	103.72800				0.00	0	0
Total MTN26 SPOT										0.00	0	0
Total For MTN26										0.00	0	0
MTN27 On 29/06/2028 Spot Bond					0.00000	103.19294				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	Open Interest
Total MTN27 SPOT										0.00	0	0
Total For MTN27										0.00	0	0
MTN28 On 15/03/2025 Spot Bond					0.00000	99.99981				0.00	0	0
Total MTN28 SPOT										0.00	0	0
Total For MTN28										0.00	0	0
MTN29 On 15/03/2027 Spot Bond					0.00000	100.53541				0.00	0	0
Total MTN29 SPOT										0.00	0	0
Total For MTN29										0.00	0	0
MTN30 On 15/09/2028 Spot Bond					0.00000	100.88364				0.00	0	0
Total MTN30 SPOT										0.00	0	0
Total For MTN30										0.00	0	0
MTNC2 On 29/06/2022 Spot Bond					0.00000	101.13250				0.00	0	0
Total MTNC24 SPOT										0.00	0	0
Total For MTNC24										0.00	0	0
MWAR(On 22/11/2022 Spot Bond					0.00000	100.42740				0.00	0	0
Total MWAR04 SPOT										0.00	0	0
Total For MWAR04										0.00	0	0
MWAR(On 22/11/2023 Spot Bond					0.00000	100.45226				0.00	0	0
Total MWAR05 SPOT										0.00	0	0
Total For MWAR05										0.00	0	0
MWAR(On 22/02/2024 Spot Bond					0.00000	100.45217				0.00	0	0
Total MWAR06 SPOT										0.00	0	0
Total For MWAR06										0.00	0	0
MWAR(On 22/11/2024 Spot Bond					0.00000	100.44595				0.00	0	0
Total MWAR07 SPOT										0.00	0	0
Total For MWAR07										0.00	0	0
MWAR(On 22/05/2025 Spot Bond					0.00000	100.35799				0.00	0	0
Total MWAR08 SPOT										0.00	0	0
Total For MWAR08										0.00	0	0
N7B25 On 20/06/2025 Spot Bond					0.00000	99.91877				0.00	0	0
Total N7B25 SPOT										0.00	0	0
Total For N7B25										0.00	0	0
N7C25 On 20/06/2025 Spot Bond					0.00000	99.89891				0.00	0	0
Total N7C25 SPOT										0.00	0	0
Total For N7C25										0.00	0	0
N7D25 On 20/06/2025 Spot Bond					0.00000	99.88208				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	Open Interest
Total N7D25 SPOT										0.00	0	0
Total For N7D25										0.00	0	0
N7E25 On 20/06/2025 Spot Bond					0.00000	99.86663				0.00	0	0
Total N7E25 SPOT										0.00	0	0
Total For N7E25										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			6.91000	101.16153	6.91000	101.12433				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM03 On 01/08/2023 Spot Bond			7.27000	106.72333	7.27000	106.68124				0.00	0	0
Total NAM03 SPOT										0.00	0	0
Total For NAM03										0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.47000	104.05460	10.47000	103.99596				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBG02 On 30/04/2024 Spot Bond					0.00000	101.06196				0.00	0	0
Total NBG02G SPOT										0.00	0	0
Total For NBG02G										0.00	0	0
NBG03 On 30/04/2026 Spot Bond					0.00000	100.69357				0.00	0	0
Total NBG03G SPOT										0.00	0	0
Total For NBG03G										0.00	0	0
NBG04 On 25/10/2022 Spot Bond					0.00000	100.80656				0.00	0	0
Total NBG04G SPOT										0.00	0	0
Total For NBG04G										0.00	0	0
NBG05 On 25/10/2024 Spot Bond					0.00000	100.79991				0.00	0	0
Total NBG05G SPOT										0.00	0	0
Total For NBG05G										0.00	0	0
NBG06 On 29/07/2028 Spot Bond					0.00000	100.68582				0.00	0	0
Total NBG06G SPOT										0.00	0	0
Total For NBG06G										0.00	0	0
NBG07 On 15/12/2028 Spot Bond					0.00000	99.99982				0.00	0	0
Total NBG07G SPOT										0.00	0	0
Total For NBG07G										0.00	0	0
NBK13 On 19/03/2024 Spot Bond			6.83500	107.07276	6.83500	107.03365				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK16 On 12/02/2025 Spot Bond			8.17000	106.21625	8.17000	106.16927				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	Open Interest
Total NBK16A SPOT									0.00	0	0
Total For NBK16A									0.00	0	0
NBK17/On 22/04/2026 Spot Bond			9.12500	104.12580	9.12500	104.07503			0.00	0	0
Total NBK17A SPOT									0.00	0	0
Total For NBK17A									0.00	0	0
NBK20/On 01/06/2026 Spot Bond			9.12500	104.46930	9.12500	104.41837		2,883,500,000,000.00	316,000,000	104,000,000	
Total NBK20A SPOT								2,883,500,000,000.00	316,000,000	104,000,000	
Total For NBK20A								2,883,500,000,000.00	316,000,000	104,000,000	
NBK21/On 21/07/2027 Spot Bond			9.60000	108.37197	9.60000	108.31585			0.00	0	10,000,000
Total NBK21A SPOT									0.00	0	10,000,000
Total For NBK21A									0.00	0	10,000,000
NBK22/On 19/11/2022 Spot Bond			6.17000	102.35320	6.17000	102.31949			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			8.06800	108.51813	8.06800	108.47149		1,016,568,000,000.00	126,000,000	43,000,000	
Total NBK23A SPOT								1,016,568,000,000.00	126,000,000	43,000,000	
Total For NBK23A								1,016,568,000,000.00	126,000,000	43,000,000	
NBK24/On 19/11/2027 Spot Bond			9.11000	108.51908	9.11000	108.46655			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			6.59000	6.59000	6.59000	106.09613			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25/On 12/02/2025 Spot Bond					0.00000	102.44460			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26/On 10/05/2023 Spot Bond			100.00000	54.77794	100.00000	54.53705			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26/On 22/04/2026 Spot Bond					0.00000	103.10875			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			9.00500	108.05168	9.00500	107.99997			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK28/On 02/08/2023 Spot Bond			6.22300	107.77974	6.22300	107.74325			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	Open Interest
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK29 On 31/07/2026 Spot Bond			8.51000	110.75153	8.51000	110.70054			0.00	0	0
Total NBK29A SPOT									0.00	0	0
Total For NBK29A									0.00	0	0
NBK30 On 20/02/2024 Spot Bond			6.86000	107.35552	6.86000	107.31553		1,227,940,000,000.00	179,000,000	75,000,000	
Total NBK30A SPOT								1,227,940,000,000.00	179,000,000	75,000,000	
Total For NBK30A								1,227,940,000,000.00	179,000,000	75,000,000	
NBK31 On 09/11/2023 Spot Bond			6.39000	104.95253	6.39000	104.91666			0.00	0	0
Total NBK31A SPOT								0.00	0	0	
Total For NBK31A								0.00	0	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.11591			0.00	0	0
Total NBK31B SPOT								0.00	0	0	
Total For NBK31B								0.00	0	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	101.46078			0.00	0	0
Total NBK35B SPOT								0.00	0	0	
Total For NBK35B								0.00	0	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	103.96785			0.00	0	0
Total NBK36B SPOT								0.00	0	0	
Total For NBK36B								0.00	0	0	
NBK4 On 28/10/2024 Spot Bond			11.21000	11.21000	11.21000	77.74016			0.00	0	0
Total NBK4 SPOT								0.00	0	0	
Total For NBK4								0.00	0	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.37538			0.00	0	0
Total NBK40B SPOT								0.00	0	0	
Total For NBK40B								0.00	0	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	101.71949			0.00	0	0
Total NBK43B SPOT								0.00	0	0	
Total For NBK43B								0.00	0	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	100.77534			0.00	0	0
Total NBK45B SPOT								0.00	0	0	
Total For NBK45B								0.00	0	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.28187			0.00	0	0
Total NBK46B SPOT								0.00	0	0	
Total For NBK46B								0.00	0	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	102.54770			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	Open Interest
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond					0.00000	100.89542				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50I On 09/11/2025 Spot Bond					0.00000	101.30523				0.00	0	0
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond					0.00000	100.94515				0.00	0	0
Total NBK52B SPOT										0.00	0	0
Total For NBK52B										0.00	0	0
NBK53I On 21/02/2026 Spot Bond					0.00000	101.06057				0.00	0	0
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54I On 21/02/2029 Spot Bond					0.00000	101.00559				0.00	0	0
Total NBK54B SPOT										0.00	0	0
Total For NBK54B										0.00	0	0
NBK5 On 01/08/2022 Spot Bond					0.00000	100.69697				0.00	0	0
Total NBKB55 SPOT										0.00	0	0
Total For NBKB55										0.00	0	0
NBK5 On 01/08/2024 Spot Bond					0.00000	100.90134				0.00	0	0
Total NBKB56 SPOT										0.00	0	0
Total For NBKB56										0.00	0	0
NBK5 On 01/08/2026 Spot Bond					0.00000	100.73350				0.00	0	0
Total NBKB57 SPOT										0.00	0	0
Total For NBKB57										0.00	0	0
NBK5 On 01/08/2029 Spot Bond					0.00000	100.02329				0.00	0	0
Total NBKB58 SPOT										0.00	0	0
Total For NBKB58										0.00	0	0
NBK5 On 24/02/2023 Spot Bond					0.00000	100.53939				0.00	0	0
Total NBKB59 SPOT										0.00	0	0
Total For NBKB59										0.00	0	0
NBK6 On 24/02/2025 Spot Bond					0.00000	100.56339				0.00	0	0
Total NBKB60 SPOT										0.00	0	0
Total For NBKB60										0.00	0	0
NBK6 On 24/02/2027 Spot Bond					0.00000	99.72869				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	Open Interest
Total NBKB61 SPOT										0.00	0	0
Total For NBKB61										0.00	0	0
NBKB6: On 15/04/2024 Spot Bond					0.00000	100.85338				0.00	0	0
Total NBKB62 SPOT										0.00	0	0
Total For NBKB62										0.00	0	0
NBKB6: On 15/04/2028 Spot Bond					0.00000	101.37710				0.00	0	0
Total NBKB64 SPOT										0.00	0	0
Total For NBKB64										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond					0.00000	99.90978				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			10.43500	102.89736	10.43500	102.84049				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond					0.00000	99.91046				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			10.09000	103.13477	10.09000	103.07961				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond					0.00000	99.90978				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9: On 20/09/2024 Spot Bond					0.00000	99.90855				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9: On 20/09/2024 Spot Bond					0.00000	99.90719				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total NDAL02 SPOT										0.00	0	0
Total For NDAL02										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	Open Interest
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total NDAL03 SPOT										0.00	0	0
Total For NDAL03										0.00	0	0
NGL01: On 01/07/2025 Spot Bond					0.00000	100.42163				0.00	0	0
Total NGL01G SPOT										0.00	0	0
Total For NGL01G										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	101.14030				0.00	0	2,580,000,000
Total NGL04 SPOT										0.00	0	2,580,000,000
Total For NGL04										0.00	0	2,580,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	102.78833				0.00	0	0
Total NGL05 SPOT										0.00	0	0
Total For NGL05										0.00	0	0
NGL06 On 01/12/2023 Spot Bond					0.00000	100.28122				0.00	0	0
Total NGL06 SPOT										0.00	0	0
Total For NGL06										0.00	0	0
NGL07 On 09/04/2024 Spot Bond					0.00000	102.26161				0.00	0	0
Total NGL07 SPOT										0.00	0	0
Total For NGL07										0.00	0	0
NGL08 On 02/07/2025 Spot Bond					0.00000	106.84939				0.00	0	0
Total NGL08 SPOT										0.00	0	0
Total For NGL08										0.00	0	0
NGL09 On 19/06/2026 Spot Bond					0.00000	100.90201				0.00	0	0
Total NGL09 SPOT										0.00	0	0
Total For NGL09										0.00	0	0
NGL10 On 27/12/2026 Spot Bond					0.00000	101.36556				0.00	0	0
Total NGL10 SPOT										0.00	0	0
Total For NGL10										0.00	0	0
NGLT1: On 01/07/2022 Spot Bond					0.00000	102.22007				0.00	0	1,500,000,000
Total NGLT1A SPOT										0.00	0	1,500,000,000
Total For NGLT1A										0.00	0	1,500,000,000
NGLT1: On 20/10/2023 Spot Bond					0.00000	104.03909				0.00	956,000,000	435,000,000
Total NGLT1B SPOT										0.00	956,000,000	435,000,000
Total For NGLT1B										0.00	956,000,000	435,000,000
NGT10: On 25/03/2024 Spot Bond					0.00000	105.13636				0.00	0	0
Total NGT103 SPOT										0.00	0	0
Total For NGT103										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	Open Interest
NGT10: On 15/01/2025 Spot Bond					0.00000	106.62913			0.00	192,000,000	49,000,000
Total NGT104 SPOT									0.00	192,000,000	49,000,000
Total For NGT104									0.00	192,000,000	49,000,000
NGT10: On 22/05/2025 Spot Bond					0.00000	103.49907			0.00	0	0
Total NGT105 SPOT									0.00	0	0
Total For NGT105									0.00	0	0
NGT10: On 05/08/2025 Spot Bond					0.00000	105.32445			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	103.83369			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	104.12231			0.00	2,640,000,000	1,320,000,000
Total NGT108 SPOT									0.00	2,640,000,000	1,320,000,000
Total For NGT108									0.00	2,640,000,000	1,320,000,000
NGT10: On 04/11/2026 Spot Bond					0.00000	100.89251			0.00	4,620,000,000	2,310,000,000
Total NGT109 SPOT									0.00	4,620,000,000	2,310,000,000
Total For NGT109									0.00	4,620,000,000	2,310,000,000
NGT11: On 27/12/2026 Spot Bond					0.00000	101.77772			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	101.10900			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	99.95247			0.00	1,320,000,000	660,000,000
Total NGT1G SPOT									0.00	1,320,000,000	660,000,000
Total For NGT1G									0.00	1,320,000,000	660,000,000
NHM01: On 13/06/2022 Spot Bond					0.00000	0.00000			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	100.04256			0.00	0	0
Total NHM015 SPOT									0.00	0	0
Total For NHM015									0.00	0	0
NHM01: On 11/05/2025 Spot Bond					0.00000	104.87761			0.00	0	3,000,000,000
Total NHM016 SPOT									0.00	0	3,000,000,000
Total For NHM016									0.00	0	3,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NHM01 On 25/05/2023 Spot Bond					0.00000	102.66562				0.00	0	0
Total NHM018 SPOT										0.00	0	0
Total For NHM018										0.00	0	0
NHM01 On 25/05/2024 Spot Bond					0.00000	104.49821				0.00	0	0
Total NHM019 SPOT										0.00	0	0
Total For NHM019										0.00	0	0
NHM02 On 25/11/2023 Spot Bond					0.00000	103.44151				0.00	0	0
Total NHM020 SPOT										0.00	0	0
Total For NHM020										0.00	0	0
NHM02 On 26/11/2026 Spot Bond					0.00000	101.29569				0.00	0	0
Total NHM021 SPOT										0.00	0	0
Total For NHM021										0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.99000	4.99000	4.99000	224.36986				0.00	0	0
Total NI202 SPOT										0.00	0	0
Total For NI202										0.00	0	0
NI210 On 31/03/2028 Spot Bond			3.45000	3.45000	3.45000	213.92656				0.00	0	0
Total NI210 SPOT										0.00	0	0
Total For NI210										0.00	0	0
NI25 On 31/01/2025 Spot Bond			3.00500	3.00500	3.00500	159.14266				0.00	0	0
Total NI25 SPOT										0.00	0	0
Total For NI25										0.00	0	0
NI29 On 31/03/2029 Spot Bond			3.97000	3.97000	3.97000	114.05545				0.00	0	20,000,000
Total NI29 SPOT										0.00	0	20,000,000
Total For NI29										0.00	0	20,000,000
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NI33 SPOT										0.00	0	0
Total For NI33										0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.75000	4.75000	4.75000	119.04807				0.00	0	0
Total NI38 SPOT										0.00	0	0
Total For NI38										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.11000	3.11000	3.11000	158.72312				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	259.08005	3.45000	258.86123				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										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	Open Interest
NILB13 On 31/01/2025 Spot Bond			2.91000	2.91000	2.91000	159.52339			0.00	0	0
Total NILB13 SPOT									0.00	0	0
Total For NILB13									0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.09500	3.09500	3.09500	217.98231			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.24000	216.49564	3.24000	216.31521			0.00	0	0
Total NILB15 SPOT									0.00	0	0
Total For NILB15									0.00	0	0
NILB17 On 31/01/2038 Spot Bond			4.72000	93.36575	4.72000	119.48855			0.00	0	0
Total NILB17 SPOT									0.00	0	0
Total For NILB17									0.00	0	0
NN014 On 10/09/2024 Spot Bond					0.00000	100.12635			0.00	0	0
Total NN014 SPOT									0.00	0	0
Total For NN014									0.00	0	0
NN016 On 20/03/2024 Spot Bond					0.00000	101.16924			0.00	0	0
Total NN016 SPOT									0.00	0	0
Total For NN016									0.00	0	0
NN019 On 11/10/2022 Spot Bond					0.00000	100.55294			0.00	0	0
Total NN019 SPOT									0.00	0	0
Total For NN019									0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	138.48460			0.00	0	0
Total NN02 SPOT									0.00	0	0
Total For NN02									0.00	0	0
NN022 On 31/10/2025 Spot Bond					0.00000	100.02161			0.00	0	0
Total NN022 SPOT									0.00	0	0
Total For NN022									0.00	0	0
NN023 On 07/11/2025 Spot Bond					0.00000	100.30081			0.00	0	0
Total NN023 SPOT									0.00	0	0
Total For NN023									0.00	0	0
NN026 On 21/11/2025 Spot Bond					0.00000	100.02858			0.00	0	0
Total NN026 SPOT									0.00	0	0
Total For NN026									0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	100.42763			0.00	0	0
Total NN03 SPOT									0.00	0	0
Total For NN03									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	Open Interest
NN034 On 06/02/2026 Spot Bond					0.00000	99.08620				0.00	0	0
Total NN034 SPOT										0.00	0	0
Total For NN034										0.00	0	0
NN036 On 28/02/2023 Spot Bond					0.00000	100.30747				0.00	0	0
Total NN036 SPOT										0.00	0	0
Total For NN036										0.00	0	0
NN037 On 28/02/2023 Spot Bond					0.00000	127.64968				0.00	0	0
Total NN037 SPOT										0.00	0	0
Total For NN037										0.00	0	0
NN039 On 06/03/2027 Spot Bond					0.00000	98.11016				0.00	0	0
Total NN039 SPOT										0.00	0	0
Total For NN039										0.00	0	0
NN04 On 22/02/2024 Spot Bond					0.00000	100.43354				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN040 On 06/03/2026 Spot Bond					0.00000	98.75613				0.00	0	0
Total NN040 SPOT										0.00	0	0
Total For NN040										0.00	0	0
NN043 On 03/03/2023 Spot Bond					0.00000	158.35729				0.00	0	0
Total NN043 SPOT										0.00	0	0
Total For NN043										0.00	0	0
NN046 On 13/05/2027 Spot Bond					0.00000	100.60402				0.00	0	0
Total NN046 SPOT										0.00	0	0
Total For NN046										0.00	0	0
NN048 On 03/03/2023 Spot Bond					0.00000	158.13146				0.00	0	0
Total NN048 SPOT										0.00	0	0
Total For NN048										0.00	0	0
NN049 On 03/03/2023 Spot Bond					0.00000	151.75165				0.00	0	0
Total NN049 SPOT										0.00	0	0
Total For NN049										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	100.03518				0.00	0	0
Total NN05 SPOT										0.00	0	0
Total For NN05										0.00	0	0
NN051 On 03/03/2023 Spot Bond					0.00000	132.06537				0.00	0	0
Total NN051 SPOT										0.00	0	0
Total For NN051										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	Open Interest
NN054 On 04/08/2027 Spot Bond					0.00000	96.26483				0.00	0	0
Total NN054 SPOT										0.00	0	0
Total For NN054										0.00	0	0
NN057 On 26/08/2025 Spot Bond					0.00000	86.99333				0.00	0	0
Total NN057 SPOT										0.00	0	0
Total For NN057										0.00	0	0
NN058 On 18/09/2025 Spot Bond					0.00000	96.21775				0.00	0	0
Total NN058 SPOT										0.00	0	0
Total For NN058										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	100.03680				0.00	0	0
Total NN06 SPOT										0.00	0	0
Total For NN06										0.00	0	0
NN075 On 18/03/2024 Spot Bond					0.00000	99.91350				0.00	0	0
Total NN075 SPOT										0.00	0	0
Total For NN075										0.00	0	0
NN090 On 10/06/2024 Spot Bond					0.00000	100.28636				0.00	0	0
Total NN090 SPOT										0.00	0	0
Total For NN090										0.00	0	0
NN096 On 14/06/2024 Spot Bond					0.00000	99.00906				0.00	0	0
Total NN096 SPOT										0.00	0	0
Total For NN096										0.00	0	0
NN097 On 27/06/2024 Spot Bond					0.00000	100.69722				0.00	0	0
Total NN097 SPOT										0.00	0	0
Total For NN097										0.00	0	0
NN100 On 18/08/2022 Spot Bond					0.00000	100.38828				0.00	0	0
Total NN100 SPOT										0.00	0	0
Total For NN100										0.00	0	0
NN104 On 18/06/2024 Spot Bond					0.00000	99.90749				0.00	0	0
Total NN104 SPOT										0.00	0	0
Total For NN104										0.00	0	0
NN106 On 14/06/2024 Spot Bond					0.00000	100.01751				0.00	0	0
Total NN106 SPOT										0.00	0	0
Total For NN106										0.00	0	0
NN107 On 18/06/2024 Spot Bond					0.00000	99.90749				0.00	0	0
Total NN107 SPOT										0.00	0	0
Total For NN107										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	Open Interest
NN114 On 13/10/2022 Spot Bond					0.00000	101.02818			0.00	0	0
Total NN114 SPOT									0.00	0	0
Total For NN114									0.00	0	0
NN115 On 13/10/2023 Spot Bond					0.00000	101.33543			0.00	0	0
Total NN115 SPOT									0.00	0	0
Total For NN115									0.00	0	0
NN116 On 23/10/2023 Spot Bond					0.00000	101.15786			0.00	0	0
Total NN116 SPOT									0.00	0	0
Total For NN116									0.00	0	0
NN120 On 05/11/2026 Spot Bond					0.00000	101.17139			0.00	0	0
Total NN120 SPOT									0.00	0	0
Total For NN120									0.00	0	0
NNF01: On 12/06/2025 Spot Bond					0.00000	95.36703			0.00	0	0
Total NNF012 SPOT									0.00	0	0
Total For NNF012									0.00	0	0
NNF01: On 24/06/2025 Spot Bond					0.00000	117.21000			0.00	0	0
Total NNF013 SPOT									0.00	0	0
Total For NNF013									0.00	0	0
NNF01: On 24/06/2025 Spot Bond					0.00000	112.11000			0.00	0	0
Total NNF014 SPOT									0.00	0	0
Total For NNF014									0.00	0	0
NNF01: On 15/07/2025 Spot Bond					0.00000	119.49000			0.00	0	0
Total NNF015 SPOT									0.00	0	0
Total For NNF015									0.00	0	0
NNF01: On 07/07/2025 Spot Bond					0.00000	117.67000			0.00	0	0
Total NNF016 SPOT									0.00	0	0
Total For NNF016									0.00	0	0
NNF01: On 21/09/2023 Spot Bond					0.00000	115.65327			0.00	0	0
Total NNF017 SPOT									0.00	0	0
Total For NNF017									0.00	0	0
NNF02 On 01/08/2022 Spot Bond					0.00000	115.96351			0.00	0	0
Total NNF02 SPOT									0.00	0	0
Total For NNF02									0.00	0	0
NNF02: On 17/02/2026 Spot Bond					0.00000	89.85770			0.00	0	0
Total NNF025 SPOT									0.00	0	0
Total For NNF025									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	Open Interest
NNF03 On 01/08/2022 Spot Bond					0.00000	115.96351			0.00	0	0
Total NNF03 SPOT									0.00	0	0
Total For NNF03									0.00	0	0
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859			0.00	0	0
Total NNF04 SPOT									0.00	0	0
Total For NNF04									0.00	0	0
NNF04: On 20/07/2026 Spot Bond					0.00000	90.84136			0.00	0	0
Total NNF042 SPOT									0.00	0	0
Total For NNF042									0.00	0	0
NNF04: On 04/08/2026 Spot Bond					0.00000	91.24918			0.00	0	0
Total NNF046 SPOT									0.00	0	0
Total For NNF046									0.00	0	0
NNF06 On 12/09/2024 Spot Bond					0.00000	100.11866			0.00	0	0
Total NNF06 SPOT									0.00	0	0
Total For NNF06									0.00	0	0
NNF06: On 31/10/2022 Spot Bond					0.00000	103.50715			0.00	0	0
Total NNF066 SPOT									0.00	0	0
Total For NNF066									0.00	0	0
NNF07: On 29/07/2022 Spot Bond					0.00000	100.66428			0.00	0	0
Total NNF078 SPOT									0.00	0	0
Total For NNF078									0.00	0	0
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408			0.00	0	0
Total NNF080 SPOT									0.00	0	0
Total For NNF080									0.00	0	0
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644			0.00	0	0
Total NNF081 SPOT									0.00	0	0
Total For NNF081									0.00	0	0
NNF08: On 08/09/2022 Spot Bond					0.00000	100.10820			0.00	0	0
Total NNF082 SPOT									0.00	0	0
Total For NNF082									0.00	0	0
NQ1A1: On 22/05/2052 Spot Bond					0.00000	126.97727			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A2: On 22/05/2052 Spot Bond					0.00000	86.70795			0.00	0	0
Total NQ1A24 SPOT									0.00	0	0
Total For NQ1A24									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	Open Interest
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.41534				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.42443				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.39443				0.00	0	0
Total NQ1A28 SPOT										0.00	0	0
Total For NQ1A28										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.33585				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.69376				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.44933				0.00	0	0
Total NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.42517				0.00	0	0
Total NQ1B21 SPOT										0.00	0	0
Total For NQ1B21										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.36363				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.55092				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2052 Spot Bond					0.00000	100.37287				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NRA02 On 31/10/2022 Spot Bond			7.27000	103.32608	7.27000	103.28603				0.00	0	20,000,000
Total NRA022 SPOT										0.00	0	20,000,000
Total For NRA022										0.00	0	20,000,000
NRA02 On 31/05/2023 Spot Bond			2.14000	204.90143	2.14000	204.74281				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										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	Open Interest
NRA021 On 30/11/2028 Spot Bond			11.20000	105.28981	11.20000	105.22713			134,402,240,000.00	12,000,200	463,372,600
Total NRA028 SPOT									134,402,240,000.00	12,000,200	463,372,600
Total For NRA028									134,402,240,000.00	12,000,200	463,372,600
NRA021 On 30/11/2028 Spot Bond			100.00000	13.18840	100.00000	13.13008			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	100.64261			0.00	12,840,000,000	12,840,000,000
Total NTC23 SPOT									0.00	12,840,000,000	12,840,000,000
Total For NTC23									0.00	12,840,000,000	12,840,000,000
NTC26 On 07/12/2023 Spot Bond					0.00000	100.90690			0.00	0	0
Total NTC26 SPOT									0.00	0	0
Total For NTC26									0.00	0	0
NTC27 On 12/06/2023 Spot Bond					0.00000	100.03241			0.00	0	0
Total NTC27 SPOT									0.00	0	0
Total For NTC27									0.00	0	0
NTC28 On 12/12/2024 Spot Bond					0.00000	100.03269			0.00	0	0
Total NTC28 SPOT									0.00	0	0
Total For NTC28									0.00	0	0
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NTC30 SPOT									0.00	0	0
Total For NTC30									0.00	0	0
NTC32 On 29/09/2022 Spot Bond					0.00000	101.48237			0.00	0	19,000,000,000
Total NTC32 SPOT									0.00	0	19,000,000,000
Total For NTC32									0.00	0	19,000,000,000
NTC33 On 28/01/2027 Spot Bond					0.00000	100.73889			0.00	0	0
Total NTC33 SPOT									0.00	0	0
Total For NTC33									0.00	0	0
NTC34 On 26/02/2025 Spot Bond					0.00000	100.34479			0.00	0	0
Total NTC34 SPOT									0.00	0	0
Total For NTC34									0.00	0	0
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.00883			0.00	0	0
Total NTCG01 SPOT									0.00	0	0
Total For NTCG01									0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	100.90773			0.00	0	0
Total OMI01 SPOT									0.00	0	0
Total For OMI01									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	Open Interest
OML07 On 19/03/2025 Spot Bond			8.39000	108.84658	8.39000	108.79797			0.00	0	1,530,000,000
Total OML07 SPOT									0.00	0	1,530,000,000
Total For OML07									0.00	0	1,530,000,000
OML09 On 14/09/2022 Spot Bond			6.85500	103.71639	6.85500	103.67808			0.00	0	12,900,000
Total OML09 SPOT									0.00	0	12,900,000
Total For OML09									0.00	0	12,900,000
OML10 On 14/09/2025 Spot Bond			8.76500	110.05968	8.76500	110.00839			0.00	0	670,000,000
Total OML10 SPOT									0.00	0	670,000,000
Total For OML10									0.00	0	670,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	100.71185			0.00	0	0
Total OML11 SPOT									0.00	0	0
Total For OML11									0.00	0	0
OML12 On 12/11/2025 Spot Bond					0.00000	103.31694			0.00	0	0
Total OML12 SPOT									0.00	0	0
Total For OML12									0.00	0	0
OML13 On 23/09/2026 Spot Bond					0.00000	100.21904			0.00	0	0
Total OML13 SPOT									0.00	0	0
Total For OML13									0.00	0	0
PEP01 On 10/03/2023 Spot Bond					0.00000	100.46328			0.00	980,000,000	1,380,000,000
Total PEP01 SPOT									0.00	980,000,000	1,380,000,000
Total For PEP01									0.00	980,000,000	1,380,000,000
PEP02 On 10/03/2025 Spot Bond					0.00000	100.97278			0.00	0	0
Total PEP02 SPOT									0.00	0	0
Total For PEP02									0.00	0	0
PEP03 On 05/05/2024 Spot Bond					0.00000	101.32521			0.00	0	0
Total PEP03 SPOT									0.00	0	0
Total For PEP03									0.00	0	0
PEP04 On 05/05/2026 Spot Bond					0.00000	101.56195			0.00	1,000,000,000	1,000,000,000
Total PEP04 SPOT									0.00	1,000,000,000	1,000,000,000
Total For PEP04									0.00	1,000,000,000	1,000,000,000
PMM56 On 28/02/2023 Spot Bond					0.00000	100.33470			0.00	0	0
Total PMM56 SPOT									0.00	0	0
Total For PMM56									0.00	0	0
PMM57 On 08/10/2023 Spot Bond					0.00000	101.17082			0.00	0	0
Total PMM57 SPOT									0.00	0	0
Total For PMM57									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	Open Interest
PMM58 On 28/02/2025 Spot Bond					0.00000	100.28937			0.00	0	0
Total PMM58 SPOT									0.00	0	0
Total For PMM58									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.92500	105.63245	8.69000	106.47503			836,572,574,905,000.00	1,998,495,526,600	1,965,358,433,200
Total R186 SPOT									16,572,574,905,000.00	998,495,526,600	965,358,433,200
Total For R186									16,572,574,905,000.00	998,495,526,600	965,358,433,200
R197 On 07/12/2023 Spot Bond			0.87000	326.80357	0.87000	326.57311			74,457,142,053,000.00	85,582,921,900	74,379,369,800
Total R197 SPOT									14,457,142,053,000.00	85,582,921,900	74,379,369,800
Total For R197									14,457,142,053,000.00	85,582,921,900	74,379,369,800
R202 On 07/12/2033 Spot Bond			4.03000	245.39718	3.99000	246.09790			30,714,662,329,000.00	7,621,504,300	123,326,128,400
Total R202 SPOT									10,714,662,329,000.00	7,621,504,300	123,326,128,400
Total For R202									10,714,662,329,000.00	7,621,504,300	123,326,128,400
R2023 On 28/02/2023 Spot Bond			5.69500	103.68066	5.67000	103.66644			294,551,235,500,000.00	578,498,900,000	426,781,513,400
Total R2023 SPOT									14,551,235,500,000.00	578,498,900,000	426,781,513,400
Total For R2023									14,551,235,500,000.00	578,498,900,000	426,781,513,400
R2030 On 31/01/2030 Spot Bond			10.43500	90.42164	10.19000	91.54342			361,815,043,796,000.00	3,005,444,661,600	2,922,884,889,500
Total R2030 SPOT									11,815,043,796,000.00	3,005,444,661,600	2,922,884,889,500
Total For R2030									11,815,043,796,000.00	3,005,444,661,600	2,922,884,889,500
R2032 On 31/03/2032 Spot Bond			10.90000	86.02374	10.65500	87.28307			323,106,244,390,000.00	2,231,477,637,100	1,629,348,921,400
Total R2032 SPOT									13,106,244,390,000.00	2,231,477,637,100	1,629,348,921,400
Total For R2032									13,106,244,390,000.00	2,231,477,637,100	1,629,348,921,400
R2035 On 28/02/2035 Spot Bond			11.20500	87.01042	11.02000	88.06606			317,768,875,671,000.00	1,367,047,646,200	1,182,448,418,300
Total R2035 SPOT									17,768,875,671,000.00	1,367,047,646,200	1,182,448,418,300
Total For R2035									17,768,875,671,000.00	1,367,047,646,200	1,182,448,418,300
R2037 On 31/01/2037 Spot Bond			11.41000	82.72588	11.22500	83.78533			000,861,047,225,000.00	964,142,072,500	1,397,172,043,900
Total R2037 SPOT									10,861,047,225,000.00	964,142,072,500	1,397,172,043,900
Total For R2037									10,861,047,225,000.00	964,142,072,500	1,397,172,043,900
R2040 On 31/01/2040 Spot Bond			11.52000	84.54716	11.35500	85.55313			819,426,364,288,000.00	1,025,991,871,900	1,289,043,288,300
Total R2040 SPOT									19,426,364,288,000.00	1,025,991,871,900	1,289,043,288,300
Total For R2040									19,426,364,288,000.00	1,025,991,871,900	1,289,043,288,300
R2044 On 31/01/2044 Spot Bond			11.56000	81.12103	11.40000	82.10790			467,994,652,576,000.00	905,535,869,600	1,014,489,109,400
Total R2044 SPOT									17,994,652,576,000.00	905,535,869,600	1,014,489,109,400
Total For R2044									17,994,652,576,000.00	905,535,869,600	1,014,489,109,400
R2048 On 28/02/2048 Spot Bond			11.50000	79.99941	11.34000	81.01532			259,383,763,900,000.00	2,457,337,718,600	1,978,056,327,700
Total R2048 SPOT									19,383,763,900,000.00	457,337,718,600	1,978,056,327,700
Total For R2048									19,383,763,900,000.00	457,337,718,600	1,978,056,327,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Spot Bond			11.25500	66.66932	11.07000	67.58806			181,971,127,014,500.00	815,812,627,900	983,788,331,000
Total R209 SPOT									1,971,127,014,500.00	815,812,627,900	983,788,331,000
Total For R209									1,971,127,014,500.00	815,812,627,900	983,788,331,000
R210 On 31/03/2028 Spot Bond			2.86000	220.89500	2.74000	222.12611			121,859,988,250,000.00	42,608,387,500	211,010,367,700
Total R210 SPOT									1,859,988,250,000.00	42,608,387,500	211,010,367,700
Total For R210									1,859,988,250,000.00	42,608,387,500	211,010,367,700
R213 On 28/02/2031 Spot Bond			10.75500	81.16577	10.50500	82.32688			246,100,612,193,500.00	487,782,483,700	1,105,383,087,200
Total R213 SPOT									16,100,612,193,500.00	487,782,483,700	1,105,383,087,200
Total For R213									16,100,612,193,500.00	487,782,483,700	1,105,383,087,200
R214 On 28/02/2041 Spot Bond			11.53500	63.61172	11.37000	64.44639			530,162,543,703,500.00	652,809,930,100	810,425,789,700
Total R214 SPOT									10,162,543,703,500.00	652,809,930,100	810,425,789,700
Total For R214									10,162,543,703,500.00	652,809,930,100	810,425,789,700
RDFB1: On 27/11/2022 Spot Bond					0.00000	100.56785			0.00	0	0
Total RDFB12 SPOT									0.00	0	0
Total For RDFB12									0.00	0	0
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.31413			0.00	0	0
Total RDFB14 SPOT									0.00	0	0
Total For RDFB14									0.00	0	0
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.28417			0.00	9,200,000,000	4,600,000,000
Total RDFB15 SPOT									0.00	9,200,000,000	4,600,000,000
Total For RDFB15									0.00	9,200,000,000	4,600,000,000
RDFB1: On 11/02/2024 Spot Bond					0.00000	100.22088			0.00	0	0
Total RDFB17 SPOT									0.00	0	0
Total For RDFB17									0.00	0	0
RDFB1: On 11/02/2026 Spot Bond					0.00000	99.54659			0.00	0	0
Total RDFB18 SPOT									0.00	0	0
Total For RDFB18									0.00	0	0
RDFB2: On 22/03/2024 Spot Bond					0.00000	99.93110			0.00	0	0
Total RDFB20 SPOT									0.00	0	0
Total For RDFB20									0.00	0	0
RDFB2: On 22/03/2026 Spot Bond					0.00000	99.87709			0.00	0	0
Total RDFB21 SPOT									0.00	0	0
Total For RDFB21									0.00	0	0
RDFB2: On 29/03/2024 Spot Bond					0.00000	101.27536			0.00	0	0
Total RDFB22 SPOT									0.00	0	0
Total For RDFB22									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	Open Interest
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.42453				0.00	0	0
Total RDFB23 SPOT										0.00	0	0
Total For RDFB23										0.00	0	0
RDFB2: On 22/08/2024 Spot Bond					0.00000	100.31251				0.00	0	0
Total RDFB24 SPOT										0.00	0	0
Total For RDFB24										0.00	0	0
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.50824				0.00	0	0
Total RDFB26 SPOT										0.00	0	0
Total For RDFB26										0.00	0	0
RDFB2: On 26/07/2024 Spot Bond					0.00000	101.84708				0.00	0	0
Total RDFB27 SPOT										0.00	0	0
Total For RDFB27										0.00	0	0
RED13: On 13/05/2026 Spot Bond					0.00000	100.96831				0.00	0	0
Total RED131 SPOT										0.00	0	0
Total For RED131										0.00	0	0
RED14: On 17/09/2022 Spot Bond					0.00000	99.96381				0.00	0	0
Total RED145 SPOT										0.00	0	0
Total For RED145										0.00	0	0
RED15: On 31/01/2028 Spot Bond					0.00000	98.81353				0.00	0	0
Total RED151 SPOT										0.00	0	0
Total For RED151										0.00	0	0
RED16: On 07/12/2022 Spot Bond					0.00000	100.22496				0.00	0	0
Total RED162 SPOT										0.00	0	0
Total For RED162										0.00	0	0
RED30: On 17/11/2023 Spot Bond					0.00000	100.79086				0.00	0	0
Total RED302 SPOT										0.00	0	0
Total For RED302										0.00	0	0
RED40: On 29/01/2024 Spot Bond					0.00000	101.21536				0.00	0	0
Total RED402 SPOT										0.00	0	0
Total For RED402										0.00	0	0
RED50: On 05/12/2022 Spot Bond					0.00000	100.24207				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60: On 09/08/2024 Spot Bond					0.00000	99.89762				0.00	0	0
Total RED603 SPOT										0.00	0	0
Total For RED603										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	Open Interest
RED70 On 17/04/2023 Spot Bond					0.00000	101.65290				0.00	0	0
Total RED704 SPOT										0.00	0	0
Total For RED704										0.00	0	0
RED705 On 17/04/2023 Spot Bond					0.00000	102.13594				0.00	0	0
Total RED705 SPOT										0.00	0	0
Total For RED705										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	101.02780				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	100.30064				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES49 On 03/08/2023 Spot Bond					0.00000	101.09905				0.00	0	0
Total RES49 SPOT										0.00	0	0
Total For RES49										0.00	0	0
RES50 On 22/10/2023 Spot Bond					0.00000	101.55094				0.00	0	0
Total RES50 SPOT										0.00	0	0
Total For RES50										0.00	0	0
RES52 On 07/05/2024 Spot Bond					0.00000	100.60730				0.00	0	0
Total RES52 SPOT										0.00	0	0
Total For RES52										0.00	0	0
RES53 On 20/09/2025 Spot Bond					0.00000	99.91054				0.00	0	0
Total RES53 SPOT										0.00	0	0
Total For RES53										0.00	0	0
RFCA1 On 20/12/2026 Spot Bond					0.00000	99.91608				0.00	0	0
Total RFCA1 SPOT										0.00	0	0
Total For RFCA1										0.00	0	0
RFCB1 On 20/12/2026 Spot Bond					0.00000	99.91092				0.00	0	0
Total RFCB1 SPOT										0.00	0	0
Total For RFCB1										0.00	0	0
RFCC1 On 20/12/2026 Spot Bond					0.00000	99.90480				0.00	0	0
Total RFCC1 SPOT										0.00	0	0
Total For RFCC1										0.00	0	0
RFCD1 On 20/12/2026 Spot Bond					0.00000	99.88987				0.00	0	0
Total RFCD1 SPOT										0.00	0	0
Total For RFCD1										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	Open Interest
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW23 On 10/12/2023 Spot Bond			7.39000	103.10170	7.39000	103.06082			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			11.32000	95.34632	11.32000	95.28897			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
RW31 On 30/06/2031 Spot Bond			11.80500	98.82873	11.80500	98.76647			0.00	0	0
Total RW31 SPOT									0.00	0	0
Total For RW31									0.00	0	0
RWL26 On 30/06/2026 Spot Bond					0.00000	101.88048			0.00	0	0
Total RWL26 SPOT									0.00	0	0
Total For RWL26									0.00	0	0
RWL28 On 30/06/2028 Spot Bond			10.87000	99.43740	10.87000	99.37959			0.00	0	0
Total RWL28 SPOT									0.00	0	0
Total For RWL28									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBN02 On 02/08/2024 Spot Bond					0.00000	100.80924			0.00	0	0
Total SBN02 SPOT									0.00	0	0
Total For SBN02									0.00	0	0
SBN03 On 03/08/2026 Spot Bond					0.00000	100.87115			0.00	0	0
Total SBN03 SPOT									0.00	0	0
Total For SBN03									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.06000	104.08473	9.06000	104.03461		597,960,000,000.00	66,000,000	34,000,000	
Total SBS20 SPOT								597,960,000,000.00	66,000,000	34,000,000	
Total For SBS20								597,960,000,000.00	66,000,000	34,000,000	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.68516		0.00	0	0	
Total SBS21 SPOT								0.00	0	0	
Total For SBS21								0.00	0	0	
SBS27 On 20/02/2024 Spot Bond			7.99500	106.54066	7.99500	106.49452		0.00	0	0	
Total SBS27 SPOT								0.00	0	0	
Total For SBS27								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	Open Interest
SBS3 On 25/05/2026 Spot Bond			9.14000	97.45161	9.14000	97.40429				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.52500	101.14400	9.52500	101.09258				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			8.40000	105.87213	8.40000	105.82480				0.00	0	0
Total SBS34 SPOT										0.00	0	0
Total For SBS34										0.00	0	0
SBS38 On 29/01/2025 Spot Bond			8.54500	104.72723	8.54500	104.67883				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.32000	100.54247	10.32000	100.48660				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			6.30000	102.37482	6.30000	102.34036				0.00	0	0
Total SBS41 SPOT										0.00	0	0
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			8.83500	106.22889	8.83500	106.17899				0.00	0	0
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.61000	106.04653	9.61000	105.99245				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			6.62000	106.14276	6.62000	106.10457				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	101.05847				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			8.05000	8.05000	8.05000	106.20937				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	103.11343				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										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	Open Interest
SBS53 On 03/05/2027 Spot Bond					0.00000	102.00062			0.00	120,000,000	148,000,000
Total SBS53 SPOT									0.00	120,000,000	148,000,000
Total For SBS53									0.00	120,000,000	148,000,000
SBS55 On 12/06/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total SBS55 SPOT									0.00	0	0
Total For SBS55									0.00	0	0
SBS56 On 12/06/2022 Spot Bond			5.50000	99.92472	5.50000	99.95482			0.00	0	0
Total SBS56 SPOT									0.00	0	0
Total For SBS56									0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	101.03487			0.00	0	0
Total SBS57 SPOT									0.00	0	0
Total For SBS57									0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	102.01666			0.00	0	88,000,000
Total SBS58 SPOT									0.00	0	88,000,000
Total For SBS58									0.00	0	88,000,000
SBS60 On 18/01/2023 Spot Bond					0.00000	101.32168			0.00	0	0
Total SBS60 SPOT									0.00	0	0
Total For SBS60									0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	100.89346			0.00	0	0
Total SBS62 SPOT									0.00	0	0
Total For SBS62									0.00	0	0
SBS63 On 31/01/2026 Spot Bond					0.00000	101.38590			0.00	0	0
Total SBS63 SPOT									0.00	0	0
Total For SBS63									0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	101.29672			0.00	0	0
Total SBS64 SPOT									0.00	0	0
Total For SBS64									0.00	0	0
SBS65 On 15/05/2024 Spot Bond					0.00000	100.86445			0.00	0	0
Total SBS65 SPOT									0.00	0	0
Total For SBS65									0.00	0	0
SBS66 On 26/06/2022 Spot Bond					0.00000	99.84172			0.00	0	0
Total SBS66 SPOT									0.00	0	0
Total For SBS66									0.00	0	0
SBS67 On 26/06/2029 Spot Bond					0.00000	99.82053			0.00	0	0
Total SBS67 SPOT									0.00	0	0
Total For SBS67									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	Open Interest
SBS68 On 21/11/2024 Spot Bond					0.00000	100.47438				0.00	0	0
Total SBS68 SPOT										0.00	0	0
Total For SBS68										0.00	0	0
SBS69 On 02/12/2034 Spot Bond					0.00000	100.23615				0.00	0	0
Total SBS69 SPOT										0.00	0	0
Total For SBS69										0.00	0	0
SBS70 On 02/02/2025 Spot Bond					0.00000	100.48763				0.00	0	0
Total SBS70 SPOT										0.00	0	0
Total For SBS70										0.00	0	0
SBS71 On 02/02/2027 Spot Bond					0.00000	100.37177				0.00	0	0
Total SBS71 SPOT										0.00	0	0
Total For SBS71										0.00	0	0
SBS72 On 02/02/2029 Spot Bond					0.00000	99.98833				0.00	0	0
Total SBS72 SPOT										0.00	0	0
Total For SBS72										0.00	0	0
SBS74 On 26/04/2025 Spot Bond					0.00000	100.53443				0.00	0	0
Total SBS74 SPOT										0.00	0	0
Total For SBS74										0.00	0	0
SBS75 On 26/04/2027 Spot Bond					0.00000	100.74664				0.00	0	0
Total SBS75 SPOT										0.00	0	0
Total For SBS75										0.00	0	0
SBS76 On 26/04/2032 Spot Bond					0.00000	100.78597				0.00	0	0
Total SBS76 SPOT										0.00	0	0
Total For SBS76										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			1.99000	321.63293	1.99000	321.38660				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.89000	4.89000	4.89000	226.43736				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.16819				0.00	0	0
Total SBSS01 SPOT										0.00	0	0
Total For SBSS01										0.00	0	0
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.85432				0.00	0	0
Total SBSS02 SPOT										0.00	0	0
Total For SBSS02										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	Open Interest
SBT102 On 30/09/2022 Spot Bond					0.00000	103.22345			0.00	0	740,000,000
Total SBT102 SPOT									0.00	0	740,000,000
Total For SBT102									0.00	0	740,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	105.51158			0.00	378,000,000	158,000,000
Total SBT103 SPOT									0.00	378,000,000	158,000,000
Total For SBT103									0.00	378,000,000	158,000,000
SBT104 On 30/09/2025 Spot Bond					0.00000	106.63228			0.00	11,520,000,000	5,760,000,000
Total SBT104 SPOT									0.00	11,520,000,000	5,760,000,000
Total For SBT104									0.00	11,520,000,000	5,760,000,000
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBT105 SPOT									0.00	0	0
Total For SBT105									0.00	0	0
SBT106 On 31/12/2026 Spot Bond					0.00000	102.27169			0.00	3,300,000,000	1,650,000,000
Total SBT106 SPOT									0.00	3,300,000,000	1,650,000,000
Total For SBT106									0.00	3,300,000,000	1,650,000,000
SBT107 On 08/04/2027 Spot Bond					0.00000	101.62252			0.00	2,200,000,000	1,100,000,000
Total SBT107 SPOT									0.00	2,200,000,000	1,100,000,000
Total For SBT107									0.00	2,200,000,000	1,100,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	101.75648			0.00	0	10,500,000,000
Total SBT201 SPOT									0.00	0	10,500,000,000
Total For SBT201									0.00	0	10,500,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.48128			0.00	0	0
Total SBT202 SPOT									0.00	0	0
Total For SBT202									0.00	0	0
SBT203 On 03/12/2023 Spot Bond			7.04000	104.97541	7.04000	104.93572			0.00	0	0
Total SBT203 SPOT									0.00	0	0
Total For SBT203									0.00	0	0
SBT204 On 16/04/2024 Spot Bond					0.00000	100.59743			0.00	0	0
Total SBT204 SPOT									0.00	0	0
Total For SBT204									0.00	0	0
SBT206 On 31/01/2025 Spot Bond					0.00000	101.82923			0.00	0	0
Total SBT206 SPOT									0.00	0	0
Total For SBT206									0.00	0	0
SBT207 On 25/06/2025 Spot Bond					0.00000	105.72086			0.00	0	0
Total SBT207 SPOT									0.00	0	0
Total For SBT207									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	Open Interest
SBT208 On 28/11/2025 Spot Bond					0.00000	102.33283				0.00	0	0
Total SBT208 SPOT										0.00	0	0
Total For SBT208										0.00	0	0
SBT209 On 29/06/2026 Spot Bond					0.00000	101.20016				0.00	0	0
Total SBT209 SPOT										0.00	0	0
Total For SBT209										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	101.47286				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SLI5 On 16/08/2026 Spot Bond					0.00000	100.78333				0.00	0	770,000,000
Total SLI5 SPOT										0.00	0	770,000,000
Total For SLI5										0.00	0	770,000,000
SLI6 On 16/08/2028 Spot Bond					0.00000	100.82389				0.00	0	0
Total SLI6 SPOT										0.00	0	0
Total For SLI6										0.00	0	0
SLI7 On 16/08/2028 Spot Bond			9.64000	97.21913	9.64000	97.16857				0.00	0	0
Total SLI7 SPOT										0.00	0	0
Total For SLI7										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.45378				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.45825				0.00	0	0
Total SLRA5 SPOT										0.00	0	0
Total For SLRA5										0.00	0	0
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.47005				0.00	0	0
Total SLRA6 SPOT										0.00	0	0
Total For SLRA6										0.00	0	0
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.46597				0.00	0	0
Total SLRA7 SPOT										0.00	0	0
Total For SLRA7										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.49853				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.45790				0.00	0	0
Total SLRB5 SPOT										0.00	0	0
Total For SLRB5										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	Open Interest
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.49853				0.00	0	0
Total SLRB6 SPOT										0.00	0	0
Total For SLRB6										0.00	0	0
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.49038				0.00	0	0
Total SLRB7 SPOT										0.00	0	0
Total For SLRB7										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.54731				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.47419				0.00	0	0
Total SLRC5 SPOT										0.00	0	0
Total For SLRC5										0.00	0	0
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.51479				0.00	0	0
Total SLRC6 SPOT										0.00	0	0
Total For SLRC6										0.00	0	0
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.51071				0.00	0	0
Total SLRC7 SPOT										0.00	0	0
Total For SLRC7										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			7.36500	105.54067	7.36500	105.49897				0.00	0	0
Total SNT03 SPOT										0.00	0	0
Total For SNT03										0.00	0	0
SNT04 On 27/06/2022 Spot Bond					0.00000	101.41201				0.00	140,000,000	70,000,000
Total SNT04 SPOT										0.00	140,000,000	70,000,000
Total For SNT04										0.00	140,000,000	70,000,000
SNT05 On 30/11/2025 Spot Bond					0.00000	100.30117				0.00	0	0
Total SNT05 SPOT										0.00	0	0
Total For SNT05										0.00	0	0
SNT06 On 16/05/2027 Spot Bond					0.00000	100.58703				0.00	0	130,000,000
Total SNT06 SPOT										0.00	0	130,000,000
Total For SNT06										0.00	0	130,000,000
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.51410				0.00	0	0
Total SOLB01 SPOT										0.00	0	0
Total For SOLB01										0.00	0	0
SPDA1:On 21/08/2022 Spot Bond					0.00000	100.41314				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										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	Open Interest
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.65734				0.00	0	0
Total SPDA13 SPOT										0.00	0	0
Total For SPDA13										0.00	0	0
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.38325				0.00	0	0
Total SPDA14 SPOT										0.00	0	0
Total For SPDA14										0.00	0	0
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.39071				0.00	0	0
Total SPDA15 SPOT										0.00	0	0
Total For SPDA15										0.00	0	0
SPG00: On 27/09/2023 Spot Bond					0.00000	101.38996				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG00: On 15/03/2024 Spot Bond					0.00000	100.97733				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0
SPG00: On 18/06/2022 Spot Bond					0.00000	99.91815				0.00	0	0
Total SPG006 SPOT										0.00	0	0
Total For SPG006										0.00	0	0
SPG00: On 18/06/2024 Spot Bond					0.00000	100.46842				0.00	0	0
Total SPG007 SPOT										0.00	0	0
Total For SPG007										0.00	0	0
SPG00: On 15/10/2022 Spot Bond					0.00000	101.07834				0.00	0	0
Total SPG008 SPOT										0.00	0	0
Total For SPG008										0.00	0	0
SPG00: On 15/10/2024 Spot Bond					0.00000	101.06283				0.00	0	500,000,000
Total SPG009 SPOT										0.00	0	500,000,000
Total For SPG009										0.00	0	500,000,000
SPG01: On 01/12/2023 Spot Bond					0.00000	100.22660				0.00	0	0
Total SPG010 SPOT										0.00	0	0
Total For SPG010										0.00	0	0
SSA07 On 15/05/2023 Spot Bond					0.00000	101.75774				0.00	0	150,000,000
Total SSA07 SPOT										0.00	0	150,000,000
Total For SSA07										0.00	0	150,000,000
SSA08 On 16/05/2024 Spot Bond					0.00000	101.26807				0.00	0	0
Total SSA08 SPOT										0.00	0	0
Total For SSA08										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	Open Interest
SSN01: On 31/01/2025 Spot Bond			3.17500	3.17500	3.17500	158.46408			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01: On 21/12/2026 Spot Bond			8.66500	106.62029	8.66500	106.57061			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN02: On 28/02/2031 Spot Bond			9.99500	84.90925	9.99500	84.86425			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02: On 07/12/2023 Spot Bond					0.00000	98.39775			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	101.03207			0.00	0	0
Total SSN040 SPOT									0.00	0	0
Total For SSN040									0.00	0	0
SSN04: On 13/10/2023 Spot Bond			7.07000	105.10361	7.07000	105.06370			0.00	0	0
Total SSN041 SPOT									0.00	0	0
Total For SSN041									0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.90000	116.98283	4.90000	116.87460			0.00	0	0
Total SSN043 SPOT									0.00	0	0
Total For SSN043									0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	99.47407			0.00	0	0
Total SSN044 SPOT									0.00	0	0
Total For SSN044									0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	100.73448			0.00	0	0
Total SSN046 SPOT									0.00	0	0
Total For SSN046									0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	101.57308			0.00	0	0
Total SSN047 SPOT									0.00	0	0
Total For SSN047									0.00	0	0
SSN05: On 08/12/2023 Spot Bond			1.90000	1.90000	1.90000	321.79921			0.00	0	0
Total SSN050 SPOT									0.00	0	0
Total For SSN050									0.00	0	0
SSN05: On 26/10/2022 Spot Bond					0.00000	100.79654			0.00	0	0
Total SSN054 SPOT									0.00	0	0
Total For SSN054									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	Open Interest
SSN05: On 03/11/2022 Spot Bond					0.00000	100.66281				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	101.02297				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06: On 31/01/2025 Spot Bond			2.95000	2.95000	2.95000	159.36294				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN06: On 31/01/2038 Spot Bond			4.90000	4.90000	4.90000	116.87460				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN06: On 31/03/2029 Spot Bond			4.04000	4.04000	4.04000	113.55966				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			3.92000	3.92000	3.92000	208.68904				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	100.29978				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	100.29502				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00001				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										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	Open Interest
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	99.91096				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07: On 13/07/2023 Spot Bond					0.00000	101.05447				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN08: On 27/08/2024 Spot Bond					0.00000	100.36230				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08: On 12/09/2025 Spot Bond					0.00000	100.03745				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN08: On 05/11/2023 Spot Bond					0.00000	100.64922				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN08: On 07/12/2033 Spot Bond			4.86500	4.86500	4.86500	226.95775				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN08: On 21/12/2026 Spot Bond					0.00000	100.44738				0.00	0	0
Total SSN089 SPOT										0.00	0	0
Total For SSN089										0.00	0	0
SSN09: On 31/01/2030 Spot Bond					0.00000	99.04179				0.00	0	0
Total SSN093 SPOT										0.00	0	0
Total For SSN093										0.00	0	0
SSN09: On 28/05/2025 Spot Bond					0.00000	100.24303				0.00	0	0
Total SSN096 SPOT										0.00	0	0
Total For SSN096										0.00	0	0
SSN09: On 28/02/2027 Spot Bond					0.00000	100.30458				0.00	0	0
Total SSN098 SPOT										0.00	0	0
Total For SSN098										0.00	0	0
SSN09: On 07/06/2023 Spot Bond					0.00000	100.15095				0.00	0	0
Total SSN099 SPOT										0.00	0	0
Total For SSN099										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	Open Interest
SSN10(On 31/01/2030 Spot Bond			10.85500	88.45819	10.85500	88.40654			0.00	0	0
Total SSN100 SPOT									0.00	0	0
Total For SSN100									0.00	0	0
SSN10(On 21/12/2026 Spot Bond					0.00000	101.71893			0.00	0	0
Total SSN102 SPOT									0.00	0	0
Total For SSN102									0.00	0	0
SSN10(On 31/03/2028 Spot Bond			4.07000	207.23043	4.07000	207.04848			0.00	0	0
Total SSN104 SPOT									0.00	0	0
Total For SSN104									0.00	0	0
SSN10(On 07/12/2033 Spot Bond			5.04500	223.45009	5.04500	223.24232		7,007,505,000,000.00	1,389,000,000	694,500,000	
Total SSN105 SPOT								7,007,505,000,000.00	1,389,000,000	694,500,000	
Total For SSN105								7,007,505,000,000.00	1,389,000,000	694,500,000	
SSN10(On 10/02/2023 Spot Bond					0.00000	100.51535			0.00	0	0
Total SSN107 SPOT									0.00	0	0
Total For SSN107									0.00	0	0
SSN111(On 31/03/2024 Spot Bond					0.00000	101.63534			0.00	0	0
Total SSN111 SPOT									0.00	0	0
Total For SSN111									0.00	0	0
SSN12(On 11/09/2022 Spot Bond					0.00000	100.06518			0.00	0	0
Total SSN120 SPOT									0.00	0	0
Total For SSN120									0.00	0	0
SSN12(On 31/08/2024 Spot Bond					0.00000	100.23248			0.00	0	0
Total SSN121 SPOT									0.00	0	0
Total For SSN121									0.00	0	0
SSN13(On 12/10/2022 Spot Bond					0.00000	101.02240			0.00	0	0
Total SSN134 SPOT									0.00	0	0
Total For SSN134									0.00	0	0
SSN13(On 20/10/2022 Spot Bond					0.00000	100.92583			0.00	0	0
Total SSN138 SPOT									0.00	0	0
Total For SSN138									0.00	0	0
SSN13(On 27/10/2023 Spot Bond					0.00000	101.03444			0.00	0	0
Total SSN139 SPOT									0.00	0	0
Total For SSN139									0.00	0	0
SSN14(On 03/11/2023 Spot Bond					0.00000	100.89890			0.00	0	0
Total SSN140 SPOT									0.00	0	0
Total For SSN140									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	Open Interest
SSN14: On 03/11/2022 Spot Bond					0.00000	100.68286				0.00	0	0
Total SSN141 SPOT										0.00	0	0
Total For SSN141										0.00	0	0
SSN14: On 09/11/2023 Spot Bond					0.00000	100.83321				0.00	0	0
Total SSN142 SPOT										0.00	0	0
Total For SSN142										0.00	0	0
SSN14: On 09/12/2022 Spot Bond					0.00000	100.11664				0.00	0	0
Total SSN146 SPOT										0.00	0	0
Total For SSN146										0.00	0	0
SSN15: On 21/02/2024 Spot Bond					0.00000	100.36203				0.00	0	0
Total SSN150 SPOT										0.00	0	0
Total For SSN150										0.00	0	0
SSN15: On 29/06/2022 Spot Bond					0.00000	101.17363				0.00	0	0
Total SSN152 SPOT										0.00	0	0
Total For SSN152										0.00	0	0
SSN15: On 01/07/2022 Spot Bond					0.00000	101.14801				0.00	0	0
Total SSN153 SPOT										0.00	0	0
Total For SSN153										0.00	0	0
SSN15: On 01/07/2022 Spot Bond					0.00000	101.15007				0.00	0	0
Total SSN154 SPOT										0.00	0	0
Total For SSN154										0.00	0	0
SSN15: On 01/07/2022 Spot Bond					0.00000	101.14596				0.00	0	0
Total SSN155 SPOT										0.00	0	0
Total For SSN155										0.00	0	0
SSN15: On 30/06/2022 Spot Bond					0.00000	101.14801				0.00	0	0
Total SSN156 SPOT										0.00	0	0
Total For SSN156										0.00	0	0
SSN15: On 01/07/2022 Spot Bond					0.00000	101.10209				0.00	0	0
Total SSN157 SPOT										0.00	0	0
Total For SSN157										0.00	0	0
SSN15: On 05/07/2022 Spot Bond					0.00000	101.10604				0.00	0	0
Total SSN158 SPOT										0.00	0	0
Total For SSN158										0.00	0	0
SSN15: On 05/07/2022 Spot Bond					0.00000	101.10604				0.00	0	0
Total SSN159 SPOT										0.00	0	0
Total For SSN159										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	Open Interest
SSN16(On 05/07/2022 Spot Bond					0.00000	101.09029				0.00	0	0
Total SSN160 SPOT										0.00	0	0
Total For SSN160										0.00	0	0
SSN16(On 08/06/2023 Spot Bond					0.00000	100.11189				0.00	0	0
Total SSN161 SPOT										0.00	0	0
Total For SSN161										0.00	0	0
SSN16(On 09/09/2022 Spot Bond					0.00000	100.09566				0.00	0	0
Total SSN162 SPOT										0.00	0	0
Total For SSN162										0.00	0	0
SSN16(On 12/09/2022 Spot Bond					0.00000	100.08082				0.00	0	0
Total SSN163 SPOT										0.00	0	0
Total For SSN163										0.00	0	0
SSN16(On 12/12/2022 Spot Bond					0.00000	100.07849				0.00	0	0
Total SSN164 SPOT										0.00	0	0
Total For SSN164										0.00	0	0
SSN16(On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,500,000,000
Total SSN165 SPOT										0.00	0	3,500,000,000
Total For SSN165										0.00	0	3,500,000,000
SSN16(On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			24,000,000,000,000.00	240,000,000	240,000,000	33,500,000,000
Total SSN166 SPOT									24,000,000,000,000.00	240,000,000	240,000,000	33,500,000,000
Total For SSN166									24,000,000,000,000.00	240,000,000	240,000,000	33,500,000,000
SSN16(On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	20,000,000,000
Total SSN167 SPOT									0.00	0	0	20,000,000,000
Total For SSN167									0.00	0	0	20,000,000,000
SSN16(On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,000	10,000,000,000
Total SSN168 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,000	10,000,000,000
Total For SSN168									10,000,000,000,000.00	20,000,000,000	20,000,000,000	10,000,000,000
SST201 On 08/12/2026 Spot Bond					0.00000	100.48566				0.00	0	0
Total SST201 SPOT										0.00	0	0
Total For SST201										0.00	0	0
STF001 On 01/03/2027 Spot Bond					0.00000	100.06687				0.00	0	0
Total STF001 SPOT										0.00	0	0
Total For STF001										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.18000	101.39243	9.18000	101.34270				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										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	Open Interest
T16OM On 21/08/2022 Spot Bond					0.00000	100.35581				0.00	0	0
Total T16OM4 SPOT										0.00	0	0
Total For T16OM4										0.00	0	0
T17A11 On 21/02/2024 Spot Bond					0.00000	100.38508				0.00	0	0
Total T17A11 SPOT										0.00	0	0
Total For T17A11										0.00	0	0
T17A12 On 21/02/2024 Spot Bond					0.00000	100.38384				0.00	0	0
Total T17A12 SPOT										0.00	0	0
Total For T17A12										0.00	0	0
T17A13 On 21/02/2024 Spot Bond					0.00000	100.38882				0.00	0	0
Total T17A13 SPOT										0.00	0	0
Total For T17A13										0.00	0	0
T17A21 On 21/02/2026 Spot Bond					0.00000	100.39921				0.00	0	0
Total T17A21 SPOT										0.00	0	0
Total For T17A21										0.00	0	0
T17A22 On 21/02/2026 Spot Bond					0.00000	100.39300				0.00	0	0
Total T17A22 SPOT										0.00	0	0
Total For T17A22										0.00	0	0
T17A23 On 21/02/2026 Spot Bond					0.00000	100.39921				0.00	0	0
Total T17A23 SPOT										0.00	0	0
Total For T17A23										0.00	0	0
T17A31 On 21/02/2026 Spot Bond			7.21000	102.29567	7.21000	102.25565				0.00	0	0
Total T17A31 SPOT										0.00	0	0
Total For T17A31										0.00	0	0
T17A32 On 21/02/2026 Spot Bond			7.72000	102.45696	7.72000	102.41409				0.00	0	0
Total T17A32 SPOT										0.00	0	0
Total For T17A32										0.00	0	0
TC001 On 15/02/2025 Spot Bond					0.00000	100.54594				0.00	0	0
Total TC001 SPOT										0.00	0	0
Total For TC001										0.00	0	0
TC002 On 15/02/2027 Spot Bond					0.00000	100.58676				0.00	0	0
Total TC002 SPOT										0.00	0	0
Total For TC002										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.25901				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										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	Open Interest
TFS154 On 06/07/2023 Spot Bond					0.00000	101.53434				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.58278				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond					0.00000	100.75315				0.00	0	5,990,000,000
Total TFS157 SPOT										0.00	0	5,990,000,000
Total For TFS157										0.00	0	5,990,000,000
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.37361				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS162 On 27/05/2024 Spot Bond					0.00000	100.78435				0.00	0	0
Total TFS162 SPOT										0.00	0	0
Total For TFS162										0.00	0	0
TFS163 On 22/10/2022 Spot Bond					0.00000	100.88110				0.00	0	400,000,000
Total TFS163 SPOT										0.00	0	400,000,000
Total For TFS163										0.00	0	400,000,000
TFS164 On 22/10/2024 Spot Bond					0.00000	101.28615				0.00	0	0
Total TFS164 SPOT										0.00	0	0
Total For TFS164										0.00	0	0
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.70763				0.00	0	0
Total TFS165 SPOT										0.00	0	0
Total For TFS165										0.00	0	0
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.85352				0.00	0	0
Total TFS166 SPOT										0.00	0	0
Total For TFS166										0.00	0	0
TFS167 On 27/09/2024 Spot Bond					0.00000	100.99213				0.00	0	0
Total TFS167 SPOT										0.00	0	0
Total For TFS167										0.00	0	0
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.17124				0.00	0	0
Total TFS168 SPOT										0.00	0	0
Total For TFS168										0.00	0	0
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.12063				0.00	0	1,990,000,000
Total TFS169 SPOT										0.00	0	1,990,000,000
Total For TFS169										0.00	0	1,990,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS17C On 30/11/2026 Spot Bond					0.00000	100.26418				0.00	0	0
Total TFS170 SPOT										0.00	0	0
Total For TFS170										0.00	0	0
TFS171 On 22/02/2025 Spot Bond					0.00000	100.44247				0.00	0	0
Total TFS171 SPOT										0.00	0	0
Total For TFS171										0.00	0	0
TFS172 On 22/02/2027 Spot Bond					0.00000	100.49878				0.00	0	0
Total TFS172 SPOT										0.00	0	0
Total For TFS172										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.40893				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.60631				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.37962				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.39696				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.42561				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.50589				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.52165				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.45485				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										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	Open Interest
TH15C: On 21/11/2022 Spot Bond					0.00000	100.57391				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.43992				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	100.95214				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	100.71000				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	100.57220				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0
TH16A: On 21/08/2022 Spot Bond					0.00000	100.43552				0.00	0	0
Total TH16A1 SPOT										0.00	0	0
Total For TH16A1										0.00	0	0
TH16A: On 21/08/2024 Spot Bond					0.00000	100.59867				0.00	0	0
Total TH16A2 SPOT										0.00	0	0
Total For TH16A2										0.00	0	0
TH16A: On 21/08/2024 Spot Bond			8.49000	102.70020	8.49000	102.65304				0.00	0	0
Total TH16A3 SPOT										0.00	0	0
Total For TH16A3										0.00	0	0
TH16A: On 21/08/2022 Spot Bond					0.00000	100.49225				0.00	0	0
Total TH16A4 SPOT										0.00	0	0
Total For TH16A4										0.00	0	0
TH16A: On 21/08/2024 Spot Bond					0.00000	100.40256				0.00	0	0
Total TH16A5 SPOT										0.00	0	0
Total For TH16A5										0.00	0	0
TH16A: On 21/08/2022 Spot Bond					0.00000	100.43306				0.00	0	0
Total TH16A7 SPOT										0.00	0	0
Total For TH16A7										0.00	0	0
TH16A: On 21/08/2024 Spot Bond					0.00000	100.40069				0.00	0	0
Total TH16A8 SPOT										0.00	0	0
Total For TH16A8										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	Open Interest
TH16A: On 21/08/2024 Spot Bond			5.76000	101.83633	5.76000	101.80438			0.00	0	0
Total TH16A9 SPOT									0.00	0	0
Total For TH16A9									0.00	0	0
TH16B: On 21/08/2024 Spot Bond					0.00000	100.41440			0.00	0	0
Total TH16B1 SPOT									0.00	0	0
Total For TH16B1									0.00	0	0
TH16B: On 21/08/2024 Spot Bond					0.00000	100.63465			0.00	0	0
Total TH16B2 SPOT									0.00	0	0
Total For TH16B2									0.00	0	0
TH16B: On 21/08/2024 Spot Bond					0.00000	100.43805			0.00	0	0
Total TH16B3 SPOT									0.00	0	0
Total For TH16B3									0.00	0	0
TH16C: On 21/08/2024 Spot Bond					0.00000	100.43369			0.00	0	0
Total TH16C1 SPOT									0.00	0	0
Total For TH16C1									0.00	0	0
TH16C: On 21/08/2024 Spot Bond					0.00000	100.46355			0.00	0	0
Total TH16C2 SPOT									0.00	0	0
Total For TH16C2									0.00	0	0
TH16C: On 21/08/2024 Spot Bond					0.00000	100.45546			0.00	0	0
Total TH16C3 SPOT									0.00	0	0
Total For TH16C3									0.00	0	0
TH16D: On 21/08/2024 Spot Bond					0.00000	100.56722			0.00	0	0
Total TH16D1 SPOT									0.00	0	0
Total For TH16D1									0.00	0	0
TH16D: On 21/08/2024 Spot Bond					0.00000	100.61987			0.00	0	0
Total TH16D2 SPOT									0.00	0	0
Total For TH16D2									0.00	0	0
TH16D: On 21/08/2024 Spot Bond					0.00000	100.58891			0.00	0	0
Total TH16D3 SPOT									0.00	0	0
Total For TH16D3									0.00	0	0
TH17B: On 21/02/2026 Spot Bond					0.00000	100.42715			0.00	0	0
Total TH17B1 SPOT									0.00	0	0
Total For TH17B1									0.00	0	0
TH17B: On 21/02/2026 Spot Bond					0.00000	100.41784			0.00	0	0
Total TH17B2 SPOT									0.00	0	0
Total For TH17B2									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	Open Interest
TH17B: On 21/02/2026 Spot Bond					0.00000	100.41474				0.00	0	0
Total TH17B3 SPOT										0.00	0	0
Total For TH17B3										0.00	0	0
TH17C: On 21/02/2026 Spot Bond					0.00000	100.44949				0.00	0	0
Total TH17C1 SPOT										0.00	0	0
Total For TH17C1										0.00	0	0
TH17C: On 21/02/2026 Spot Bond					0.00000	100.43522				0.00	0	0
Total TH17C2 SPOT										0.00	0	0
Total For TH17C2										0.00	0	0
TH17C: On 21/02/2026 Spot Bond					0.00000	100.43336				0.00	0	0
Total TH17C3 SPOT										0.00	0	0
Total For TH17C3										0.00	0	0
TH17D: On 21/02/2026 Spot Bond					0.00000	100.56342				0.00	0	0
Total TH17D1 SPOT										0.00	0	0
Total For TH17D1										0.00	0	0
TH17D: On 21/02/2026 Spot Bond					0.00000	100.54054				0.00	0	0
Total TH17D2 SPOT										0.00	0	0
Total For TH17D2										0.00	0	0
TH17D: On 21/02/2026 Spot Bond					0.00000	100.52631				0.00	0	0
Total TH17D3 SPOT										0.00	0	0
Total For TH17D3										0.00	0	0
TH17O: On 21/11/2022 Spot Bond					0.00000	100.35582				0.00	0	0
Total TH17O2 SPOT										0.00	0	0
Total For TH17O2										0.00	0	0
TH17O: On 21/05/2023 Spot Bond					0.00000	100.36520				0.00	0	0
Total TH17O3 SPOT										0.00	0	0
Total For TH17O3										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	100.12642				0.00	0	0
Total TL23 SPOT										0.00	0	0
Total For TL23										0.00	0	0
TL24 On 05/09/2022 Spot Bond			6.77000	102.99177	6.77000	102.95414				0.00	0	0
Total TL24 SPOT										0.00	0	0
Total For TL24										0.00	0	0
TL25 On 04/09/2024 Spot Bond			7.39000	107.08886	7.39000	107.04664				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										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	Open Interest
TL26 On 25/11/2024 Spot Bond					0.00000	102.16560			0.00	0	0
Total TL26 SPOT									0.00	0	0
Total For TL26									0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	101.15274			0.00	0	0
Total TL27 SPOT									0.00	0	0
Total For TL27									0.00	0	0
TL28 On 24/04/2025 Spot Bond			9.16000	101.64299	9.16000	101.59325			0.00	0	0
Total TL28 SPOT									0.00	0	0
Total For TL28									0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	102.16183			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TL30 On 10/06/2024 Spot Bond					0.00000	100.69810			0.00	0	0
Total TL30 SPOT									0.00	0	0
Total For TL30									0.00	0	0
TL31 On 10/06/2026 Spot Bond					0.00000	100.75880			0.00	800,000,000	800,000,000
Total TL31 SPOT									0.00	800,000,000	800,000,000
Total For TL31									0.00	800,000,000	800,000,000
TL32 On 09/02/2027 Spot Bond					0.00000	100.81874			0.00	0	0
Total TL32 SPOT									0.00	0	0
Total For TL32									0.00	0	0
TN23 On 06/11/2023 Spot Bond			7.29000	105.76407	7.29000	105.72292		132,921,486,000.00	18,233,400	1,153,518,700	
Total TN23 SPOT								132,921,486,000.00	18,233,400	1,153,518,700	
Total For TN23								132,921,486,000.00	18,233,400	1,153,518,700	
TN23/R On 06/11/2023 Spot Bond			100.00000	40.83979	100.00000	40.66019		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			9.54000	102.96415	9.54000	102.91115		286,656,012,000.00	30,047,800	1,861,026,800	
Total TN25 SPOT								286,656,012,000.00	30,047,800	1,861,026,800	
Total For TN25								286,656,012,000.00	30,047,800	1,861,026,800	
TN25/R On 19/08/2025 Spot Bond			100.00000	19.27375	100.00000	19.18760		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			10.79000	93.21141	10.79000	93.15819		364,942,724,900,000.00	33,822,310,000	18,574,861,500	
Total TN27 SPOT								364,942,724,900,000.00	33,822,310,000	18,574,861,500	
Total For TN27								364,942,724,900,000.00	33,822,310,000	18,574,861,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27/R On 14/11/2027 Spot Bond			100.00000	10.72758	100.00000	10.68040			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN29 On 07/02/2029 Spot Bond			11.12000	99.68355	11.12000	99.63241			0.00	0	0
Total TN29 SPOT									0.00	0	0
Total For TN29									0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.79000	95.22533	11.79000	95.16574			0.00	0	900,000,000
Total TN30 SPOT									0.00	0	900,000,000
Total For TN30									0.00	0	900,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	116.92344	8.00000	116.87334			0.00	0	0
Total TN30/R2030 SPOT									0.00	0	0
Total For TN30/R2030									0.00	0	0
TN34 On 07/02/2034 Spot Bond			12.22700	98.66168	12.22700	98.60616			0.00	0	0
Total TN34 SPOT									0.00	0	0
Total For TN34									0.00	0	0
TN40 On 09/10/2040 Spot Bond			12.63000	88.68335	12.63000	88.62402			0.00	0	620,000,000
Total TN40 SPOT									0.00	0	620,000,000
Total For TN40									0.00	0	620,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.99366	10.75000	101.93532			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF25 On 14/02/2025 Spot Bond					0.00000	100.62805			0.00	0	0
Total TNF25 SPOT									0.00	0	0
Total For TNF25									0.00	0	0
TNF27 On 07/02/2027 Spot Bond					0.00000	100.67752			0.00	0	0
Total TNF27 SPOT									0.00	0	0
Total For TNF27									0.00	0	0
TNI33 On 28/02/2033 Spot Bond			5.23000	102.46122	5.23000	103.78484			0.00	0	0
Total TNI33 SPOT									0.00	0	0
Total For TNI33									0.00	0	0
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.33878			0.00	0	0
Total TR5A11 SPOT									0.00	0	0
Total For TR5A11									0.00	0	0
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.32715			0.00	0	0
Total TR5A12 SPOT									0.00	0	0
Total For TR5A12									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	Open Interest
TR5A2: On 20/06/2026 Spot Bond					0.00000	101.35259				0.00	0	0
Total TR5A21 SPOT										0.00	0	0
Total For TR5A21										0.00	0	0
TR5A2: On 20/06/2026 Spot Bond					0.00000	101.38748				0.00	0	0
Total TR5A22 SPOT										0.00	0	0
Total For TR5A22										0.00	0	0
TR5A3: On 20/06/2026 Spot Bond			7.61000	99.95871	7.61000	103.69856				0.00	0	0
Total TR5A31 SPOT										0.00	0	0
Total For TR5A31										0.00	0	0
TR5OM: On 20/06/2022 Spot Bond					0.00000	101.16897				0.00	0	0
Total TR5OM1 SPOT										0.00	0	0
Total For TR5OM1										0.00	0	0
TR5OM: On 20/12/2022 Spot Bond					0.00000	101.18060				0.00	0	0
Total TR5OM2 SPOT										0.00	0	0
Total For TR5OM2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.14572				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond			6.78000	101.68184	6.78000	101.64510				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.44529				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.57182				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.27931				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.02668				0.00	0	0
Total TRA4A3 SPOT										0.00	0	0
Total For TRA4A3										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond			7.07000	105.24512	7.07000	105.20516				0.00	0	0
Total TRA4A4 SPOT										0.00	0	0
Total For TRA4A4										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	Open Interest
TRA4A On 13/04/2024 Spot Bond					0.00000	101.02668				0.00	0	0
Total TRA4A7 SPOT										0.00	0	0
Total For TRA4A7										0.00	0	0
TRA4A8 On 13/04/2024 Spot Bond			8.62000	101.51009	8.62000	101.46329				0.00	0	0
Total TRA4A8 SPOT										0.00	0	0
Total For TRA4A8										0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	99.38519				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRA4B2 On 13/04/2024 Spot Bond					0.00000	101.74427				0.00	0	0
Total TRA4B2 SPOT										0.00	0	0
Total For TRA4B2										0.00	0	0
TRA5B On 20/06/2026 Spot Bond					0.00000	101.51769				0.00	0	0
Total TRA5B1 SPOT										0.00	0	0
Total For TRA5B1										0.00	0	0
TRA5B2 On 20/06/2026 Spot Bond					0.00000	101.44793				0.00	0	0
Total TRA5B2 SPOT										0.00	0	0
Total For TRA5B2										0.00	0	0
TRA5C On 20/06/2026 Spot Bond					0.00000	101.90129				0.00	0	0
Total TRA5C1 SPOT										0.00	0	0
Total For TRA5C1										0.00	0	0
TRA5C2 On 20/06/2026 Spot Bond					0.00000	101.90129				0.00	0	0
Total TRA5C2 SPOT										0.00	0	0
Total For TRA5C2										0.00	0	0
TSP260 On 16/09/2022 Spot Bond					0.00000	98.70015				0.00	0	0
Total TSP260 SPOT										0.00	0	0
Total For TSP260										0.00	0	0
TSP261 On 07/02/2023 Spot Bond					0.00000	96.14538				0.00	0	0
Total TSP261 SPOT										0.00	0	0
Total For TSP261										0.00	0	0
TSP262 On 13/02/2023 Spot Bond					0.00000	95.95953				0.00	0	0
Total TSP262 SPOT										0.00	0	0
Total For TSP262										0.00	0	0
TSP263 On 10/03/2023 Spot Bond					0.00000	95.34997				0.00	0	0
Total TSP263 SPOT										0.00	0	0
Total For TSP263										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	Open Interest
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.23362				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.92845				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.57947				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TWC40 On 07/07/2022 Spot Bond					0.00000	100.92347				0.00	0	0
Total TWC404 SPOT										0.00	0	0
Total For TWC404										0.00	0	0
TWC40 On 11/07/2022 Spot Bond					0.00000	100.83284				0.00	0	0
Total TWC405 SPOT										0.00	0	0
Total For TWC405										0.00	0	0
TWC40 On 25/07/2022 Spot Bond					0.00000	100.72390				0.00	0	0
Total TWC406 SPOT										0.00	0	0
Total For TWC406										0.00	0	0
TWC40 On 18/08/2022 Spot Bond					0.00000	100.33920				0.00	0	0
Total TWC409 SPOT										0.00	0	0
Total For TWC409										0.00	0	0
TWC41 On 23/08/2022 Spot Bond					0.00000	100.30971				0.00	0	0
Total TWC410 SPOT										0.00	0	0
Total For TWC410										0.00	0	0
TWC41 On 26/08/2022 Spot Bond					0.00000	100.28068				0.00	0	0
Total TWC411 SPOT										0.00	0	0
Total For TWC411										0.00	0	0
TWC41 On 02/09/2022 Spot Bond					0.00000	100.17793				0.00	0	0
Total TWC412 SPOT										0.00	0	0
Total For TWC412										0.00	0	0
TWC41 On 07/09/2022 Spot Bond					0.00000	100.10360				0.00	0	0
Total TWC413 SPOT										0.00	0	0
Total For TWC413										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.99000	103.99356	10.99000	103.93311				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										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	Open Interest
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.43754				0.00	0	0
Total UU1A01 SPOT										0.00	0	0
Total For UU1A01										0.00	0	0
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.49041				0.00	0	0
Total UU1A02 SPOT										0.00	0	0
Total For UU1A02										0.00	0	0
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.44976				0.00	0	0
Total UU1A04 SPOT										0.00	0	0
Total For UU1A04										0.00	0	0
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.50261				0.00	0	0
Total UU1A05 SPOT										0.00	0	0
Total For UU1A05										0.00	0	0
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.51481				0.00	0	0
Total UU1B01 SPOT										0.00	0	0
Total For UU1B01										0.00	0	0
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.53432				0.00	0	0
Total UU1B02 SPOT										0.00	0	0
Total For UU1B02										0.00	0	0
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.62038				0.00	0	0
Total UU1C01 SPOT										0.00	0	0
Total For UU1C01										0.00	0	0
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.63661				0.00	0	0
Total UU1C02 SPOT										0.00	0	0
Total For UU1C02										0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	101.12267				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	101.30501				0.00	3,000,000,000	3,000,000,000
Total VKE11 SPOT										0.00	3,000,000,000	3,000,000,000
Total For VKE11										0.00	3,000,000,000	3,000,000,000
VKE14 On 27/08/2023 Spot Bond					0.00000	100.92476				0.00	0	0
Total VKE14 SPOT										0.00	0	0
Total For VKE14										0.00	0	0
VKE15 On 14/02/2023 Spot Bond					0.00000	100.43908				0.00	0	0
Total VKE15 SPOT										0.00	0	0
Total For VKE15										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	Open Interest
VKE16 On 14/02/2025 Spot Bond					0.00000	100.44944			0.00	0	0
Total VKE16 SPOT									0.00	0	0
Total For VKE16									0.00	0	0
VKE17 On 27/08/2022 Spot Bond					0.00000	100.37402			0.00	0	0
Total VKE17 SPOT									0.00	0	0
Total For VKE17									0.00	0	0
VKE18 On 27/08/2024 Spot Bond					0.00000	100.60063			0.00	0	0
Total VKE18 SPOT									0.00	0	0
Total For VKE18									0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	101.50041			0.00	0	0
Total WHL03 SPOT									0.00	0	0
Total For WHL03									0.00	0	0
Total for SPOT									2.10e+017	074,519,194,400	713,108,049,224
Total for SPOT :									2.10e+017	074,519,194,400	713,108,049,224
Total Futures									2.10e+017	074,519,207,381	713,109,265,129
Total Options									0.00	0	124,002
Grand Total:									2.10e+017	074,519,207,381	713,109,389,131