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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/01/2023

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 02/02/2023 Bond Future			11.85768	77.07580	12.08735	75.97395			0.00	0	35
ES33 On 04/05/2023 Bond Future			12.00651	74.79186	12.24567	73.66896			0.00	0	
ES33 On 03/08/2023 Bond Future			12.14159	76.34802	12.39070	75.20208			0.00	0	
ES33 On 02/11/2023 Bond Future			12.29416	74.10726	12.55398	72.93795			0.00	0	
ES33 On 01/02/2024 Bond Future			12.45564	75.62793	12.72694	74.43452			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 02/02/2023 Bond Future			12.14652	75.51599	12.37068	74.24987			0.00	0	4,15
ES42 On 04/05/2023 Bond Future			12.28256	72.73280	12.51554	71.44241			0.00	0	
ES42 On 03/08/2023 Bond Future			12.40345	74.24708	12.64525	72.93018			0.00	0	
ES42 On 02/11/2023 Bond Future			12.53831	71.49581	12.78980	70.15201			0.00	0	
ES42 On 01/02/2024 Bond Future			12.67377	72.96229	12.93517	71.59083			0.00	0	
Total ES42 Future									0.00	0	4,15
Total For ES42									0.00	0	4,15
I2025 On 02/02/2023 Bond Future			166.26052	166.26052	166.22576	166.22576			0.00	0	6,54

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	04/05/2023	Bond Future			169.51809	169.51809	169.48381	169.48381			0.00	0	
I2025	On	03/08/2023	Bond Future			171.29922	171.29922	171.26523	171.26523			0.00	0	
I2025	On	02/11/2023	Bond Future			174.78638	174.78638	174.75157	174.75157			0.00	0	
I2025	On	01/02/2024	Bond Future			176.58417	176.58417	176.54861	176.54861			0.00	0	
Total I2025 Future												0.00	0	6,56
Total For I2025												0.00	0	6,56
I2029	On	02/02/2023	Bond Future			120.51028	120.51028	120.67866	120.67866			0.00	0	1,41
I2029	On	04/05/2023	Bond Future			121.57596	121.57596	121.74848	121.74848			0.00	0	
I2029	On	03/08/2023	Bond Future			124.10420	124.10420	124.28089	124.28089			0.00	0	
I2029	On	02/11/2023	Bond Future			125.30144	125.30144	125.48162	125.48162			0.00	0	
I2029	On	01/02/2024	Bond Future			127.87430	127.87430	128.05810	128.05810			0.00	0	
Total I2029 Future												0.00	0	1,47
Total For I2029												0.00	0	1,47
I2033	On	02/02/2023	Bond Future			116.76965	116.76965	116.76493	116.76493			0.00	0	7,31
I2033	On	04/05/2023	Bond Future			117.67146	117.67146	117.66741	117.66741			0.00	0	
I2033	On	03/08/2023	Bond Future			120.11832	120.11832	120.11480	120.11480			0.00	0	
I2033	On	02/11/2023	Bond Future			121.14399	121.14399	121.14026	121.14026			0.00	0	
I2033	On	01/02/2024	Bond Future			123.63156	123.63156	123.62760	123.62760			0.00	0	
Total I2033 Future												0.00	0	7,31
Total For I2033												0.00	0	7,31
I2038	On	02/02/2023	Bond Future			129.28066	129.28066	129.27519	129.27519			0.00	0	3,41
I2038	On	04/05/2023	Bond Future			131.81363	131.81363	131.80916	131.80916			0.00	0	1,58
I2038	On	03/08/2023	Bond Future			132.59293	132.59293	132.58925	132.58925			0.00	0	
I2038	On	02/11/2023	Bond Future			135.29210	135.29210	135.28812	135.28812			0.00	0	
I2038	On	01/02/2024	Bond Future			136.05469	136.05469	136.05072	136.05072			0.00	0	
Total I2038 Future												0.00	0	5,01
Total For I2038												0.00	0	5,01
I2046	On	02/02/2023	Bond Future			116.46579	116.46579	116.36756	116.36756			0.00	0	13,79
I2046	On	04/05/2023	Bond Future			116.71211	116.71211	116.61283	116.61283			0.00	0	4,91
I2046	On	03/08/2023	Bond Future			119.13957	119.13957	119.03867	119.03867			0.00	0	
I2046	On	02/11/2023	Bond Future			119.47614	119.47614	119.37331	119.37331			0.00	0	
I2046	On	01/02/2024	Bond Future			121.92915	121.92915	121.82401	121.82401			0.00	0	
Total I2046 Future												0.00	0	18,71
Total For I2046												0.00	0	18,71
I2050	On	02/02/2023	Bond Future			117.47105	117.47105	117.88978	117.88978			0.00	0	10,41
I2050	On	04/05/2023	Bond Future			119.77255	119.77255	120.20039	120.20039			0.00	0	3,41
I2050	On	03/08/2023	Bond Future			120.08261	120.08261	120.52023	120.52023			0.00	0	
I2050	On	02/11/2023	Bond Future			122.52696	122.52696	122.97345	122.97345			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	01/02/2024	Bond Future			122.79958	122.79958	123.25532	123.25532			0.00	0	
Total I2050 Future												0.00	0	13,87
Total For I2050												0.00	0	13,87
R186	On	02/02/2023	Bond Future			8.24374	108.70924	8.46953	107.94386		5.18	13,045,108.80	120	73,84
R186	On	04/05/2023	Bond Future			8.27956	110.81221	8.52395	110.03281		5.16	0.00	0	12,44
R186	On	03/08/2023	Bond Future			8.27467	107.78457	8.54037	106.98967		4.69	0.00	0	
R186	On	02/11/2023	Bond Future			8.28385	109.95376	8.57452	109.14277		4.46	0.00	0	
R186	On	01/02/2024	Bond Future			8.28735	106.88120	8.60735	106.05361		4.06	0.00	0	
Total R186 Future												13,045,108.80	120	86,30
R186	On	02/02/2023	Bond Future	8.34	Put			820.33000	0.82033	395,890	4.90	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			353.18000	0.35318	679,660	4.86	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			859.29000	0.85929	420,390	4.86	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			367.53000	0.36753	701,250	4.88	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			839.70000	0.83970	408,040	4.88	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			382.09000	0.38209	723,030	4.90	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,849.54000	1.84954	2,358,060	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			852.12000	0.85212	581,240	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,809.48000	1.80948	2,312,510	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			874.82000	0.87482	598,450	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,829.58000	1.82958	2,335,350	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			863.53000	0.86353	589,900	5.19	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			460.75000	0.46075	319,040	5.21	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,982.24000	3.98224	4,636,700	5.21	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			456.03000	0.45603	315,590	5.21	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,934.40000	3.93440	4,586,370	5.20	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			465.28000	0.46528	322,350	5.20	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,958.42000	3.95842	4,611,610	5.21	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			3,194.13000	3.19413	3,770,570	4.78	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			960.16000	0.96016	725,610	4.78	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			5,423.78000	5.42378	6,113,770	5.31	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			452.80000	0.45280	331,800	5.31	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Call			2,724.75000	2.72475	3,264,290	4.66	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Put			1,142.00000	1.14200	870,550	4.66	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			3,174.15000	3.17415	3,749,130	4.78	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			967.21000	0.96721	731,200	4.78	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			3,214.15000	3.21415	3,792,040	4.79	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			953.16000	0.95316	720,060	4.79	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			986.57000	0.98657	749,750	4.45	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			3,264.70000	3.26470	3,852,860	4.44	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	01/02/2024	Bond Future	9.50	Put		999.01000	0.99901	759,580	4.44	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call		3,283.49000	3.28349	3,872,960	4.45	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put		992.77000	0.99277	754,650	4.45	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call		3,302.31000	3.30231	3,893,080	4.45	0.00	0	
Total R186 Option											0.00	0	3,43
Total For R186											13,045,108.80	120	89,73
R197	On	02/02/2023	Bond Future			328.71754	328.71754	328.70970	328.70970		0.00	0	9;
R197	On	04/05/2023	Bond Future			335.15765	335.15765	335.15202	335.15202		0.00	0	
R197	On	03/08/2023	Bond Future			333.06082	333.06082	333.05800	333.05800		0.00	0	
R197	On	02/11/2023	Bond Future			339.84041	339.84041	339.83723	339.83723		0.00	0	
Total R197 Future											0.00	0	97
Total For R197											0.00	0	97
R202	On	02/02/2023	Bond Future			250.36305	250.36305	250.35271	250.35271		0.00	0	5,95
R202	On	04/05/2023	Bond Future			255.26816	255.26816	255.25941	255.25941		0.00	0	
R202	On	03/08/2023	Bond Future			255.76048	255.76048	255.75350	255.75350		0.00	0	
R202	On	02/11/2023	Bond Future			260.96702	260.96702	260.95962	260.95962		0.00	0	
R202	On	01/02/2024	Bond Future			261.36909	261.36909	261.36156	261.36156		0.00	0	
Total R202 Future											0.00	0	5,95
Total For R202											0.00	0	5,95
R2030	On	02/02/2023	Bond Future			9.80210	91.19272	10.03164	90.12534	9.81	11,216,704.56	123	92,27
R2030	On	04/05/2023	Bond Future			9.90201	92.95739	10.14300	91.87004	10.20	0.00	0	
R2030	On	03/08/2023	Bond Future			9.98579	90.86145	10.23936	89.75220	9.71	0.00	0	
R2030	On	02/11/2023	Bond Future			10.07624	92.68988	10.34311	91.55825	9.11	0.00	0	
R2030	On	01/02/2024	Bond Future			10.17249	90.56700	10.45412	89.41226	8.67	0.00	0	
Total R2030 Future											0.00	0	5,95
R2030	On	02/02/2023	Bond Future	11.12	Call		4,917.23000	4.91723	5,937,300	12.57	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put		66.61000	0.06661	19,300	12.57	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call		5,082.11000	5.08211	6,106,800	12.65	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call		864.23000	0.86423	1,411,700	9.78	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		1,056.68000	1.05668	536,770	9.78	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		888.74000	0.88874	1,444,280	9.81	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Put		4,532.50000	4.53250	3,470,850	6.55	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call		6,695.20000	6.69520	7,747,320	13.41	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put		19.95000	0.01995	4,690	13.41	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call		466.73000	0.46673	853,560	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put		1,543.95000	1.54395	863,400	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call		520.46000	0.52046	933,150	9.29	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.16	Put		59.62000	0.05962	16,930	12.65	0.00	0	38

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	11.35	Call			5,867.91000	5.86791	6,909,290	13.02	0.00	0	5,000
R2030 On 02/02/2023 Bond Future	11.35	Put			35.06000	0.03506	9,060	13.02	0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			7.60000	0.00760	28,700	7.02	0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			3,951.69000	3.95169	2,905,410	7.02	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			259.32000	0.25932	527,740	8.75	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			1,034.93000	1.03493	523,090	9.81	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			913.41000	0.91341	1,476,980	9.84	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			1,013.36000	1.01336	509,550	9.84	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			1,995.50000	1.99550	1,196,540	8.75	0.00	0	100
R2030 On 02/02/2023 Bond Future	9.79	Call			449.62000	0.44962	827,840	9.17	0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			1,573.71000	1.57371	884,550	9.17	0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Put			1,457.25000	1.45725	802,560	9.29	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			746.72000	0.74672	1,253,090	9.63	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			1,170.95000	1.17095	609,940	9.63	0.00	0	100
R2030 On 02/02/2023 Bond Future	8.81	Call			0.05000	0.00005	0,350	6.37	0.00	0	100
R2030 On 02/02/2023 Bond Future	8.81	Put			5,868.69000	5.86869	4,801,610	6.37	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			0.75000	0.00075	4,110	6.39	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Put			4,728.47000	4.72847	3,664,450	6.39	0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			1.46000	0.00146	7,190	6.55	0.00	0	300
R2030 On 04/05/2023 Bond Future	12.50	Put			126.09000	0.12609	77,510	12.11	0.00	0	400
R2030 On 04/05/2023 Bond Future	10.54	Call			3,142.25000	3.14225	3,852,180	10.43	0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			1,386.48000	1.38648	1,009,060	10.43	0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			3,463.81000	3.46381	4,207,420	10.52	0.00	0	300
R2030 On 04/05/2023 Bond Future	11.34	Put			560.64000	0.56064	380,560	11.19	0.00	0	100
R2030 On 04/05/2023 Bond Future	10.42	Call			2,808.59000	2.80859	3,479,510	10.33	0.00	0	400
R2030 On 04/05/2023 Bond Future	10.42	Put			1,578.93000	1.57893	1,162,500	10.33	0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			3,085.30000	3.08530	3,788,890	10.41	0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			243.54000	0.24354	156,810	11.90	0.00	0	1,000
R2030 On 04/05/2023 Bond Future	12.50	Call			9,940.15000	9.94015	10,978,920	12.11	0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			1,401.54000	1.40154	1,020,970	10.42	0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			1,187.65000	1.18765	1,586,250	9.91	0.00	0	400
R2030 On 04/05/2023 Bond Future	9.67	Put			3,337.54000	3.33754	2,648,790	9.91	0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			1,368.23000	1.36823	1,807,030	9.93	0.00	0	300
R2030 On 04/05/2023 Bond Future	10.65	Put			1,229.24000	1.22924	885,500	10.52	0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			5,724.63000	5.72463	6,631,900	11.19	0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Put			2,434.48000	2.43448	1,868,040	10.03	0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			482.43000	0.48243	683,710	10.01	0.00	0	300
R2030 On 04/05/2023 Bond Future	9.03	Put			5,645.31000	5.64531	4,759,240	10.01	0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			1,054.03000	1.05403	1,420,650	9.90	0.00	0	100
R2030 On 04/05/2023 Bond Future	10.52	Put			1,416.94000	1.41694	1,033,180	10.41	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 04/05/2023 Bond Future	10.53	Call			3,113.62000	3.11362	3,820,400	10.42		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Call			6,720.32000	6.72032	7,672,270	11.47		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			403.06000	0.40306	267,660	11.47		0.00	0	38
R2030 On 04/05/2023 Bond Future	12.04	Call			8,253.52000	8.25352	9,254,140	11.90		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Put			3,620.30000	3.62030	2,899,570	9.90		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Put			3,012.42000	3.01242	2,363,870	9.93		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,791.25000	1.79125	2,312,160	10.03		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	12.57	Call			10,196.29000	10.19629	11,239,810	12.11		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			112.17000	0.11217	68,340	12.11		0.00	0	38
R2030 On 03/08/2023 Bond Future	10.40	Call			3,012.25000	3.01225	3,646,710	9.82		0.00	0	1,08
R2030 On 03/08/2023 Bond Future	10.65	Put			1,900.10000	1.90010	1,491,770	10.03		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			1,084.26000	1.08426	825,360	10.66		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Call			5,737.58000	5.73758	6,589,710	10.67		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			1,075.49000	1.07549	818,370	10.67		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			5,769.24000	5.76924	6,623,160	10.67		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			1,066.58000	1.06658	811,250	10.67		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Put			347.49000	0.34749	249,900	11.52		0.00	0	1,08
R2030 On 03/08/2023 Bond Future	12.89	Call			10,873.66000	10.87366	11,910,950	11.52		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			242.95000	0.24295	170,990	11.52		0.00	0	38
R2030 On 03/08/2023 Bond Future	11.34	Call			5,705.76000	5.70576	6,556,110	10.66		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Put			2,318.34000	2.31834	1,843,550	9.82		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			3,660.53000	3.66053	4,361,450	10.03		0.00	0	38
R2030 On 03/08/2023 Bond Future	12.59	Call			9,858.32000	9.85832	10,869,980	11.52		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			4,100.60000	4.10060	4,812,060	9.34		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			2,204.00000	2.20400	1,783,830	9.34		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			4,126.97000	4.12697	4,840,630	9.35		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			2,189.43000	2.18943	1,771,460	9.35		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			4,153.09000	4.15309	4,868,950	9.35		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			2,174.63000	2.17463	1,758,860	9.35		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			1,866.00000	1.86600	1,516,030	9.34		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Call			5,440.75000	5.44075	6,242,070	9.32		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			1,888.02000	1.88802	1,534,600	9.32		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			5,468.35000	5.46835	6,271,400	9.33		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			1,876.98000	1.87698	1,525,290	9.33		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			5,496.00000	5.49600	6,300,770	9.34		0.00	0	
Total R2030 Option										0.00	0	19,98
Total For R2030										11,216,704.56	123	112,23
R2032 On 02/02/2023 Bond Future			10.39472	90.46152	10.64421	89.14637		11.76		1,628,307.36	18	112,08
R2032 On 04/05/2023 Bond Future			10.50108	88.05175	10.76133	86.71183		13.14		0.00	0	66,48

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	03/08/2023			10.59081	89.86313	10.86234	88.49615		12.41	0.00	0	2,60
R2032	On	02/11/2023			10.69456	87.51200	10.97834	86.11736		11.77	0.00	0	
R2032	On	01/02/2024			10.80136	89.28880	11.09813	87.86572		10.42	0.00	0	
Total R2032 Future											1,628,307.36	18	181,02
R2032	On	02/02/2023	9.31	Call			0.11000	0.00011	0,650	8.28	0.00	0	40
R2032	On	02/02/2023	9.31	Put			7,350.21000	7.35021	6,035,600	8.28	0.00	0	
R2032	On	02/02/2023	9.92	Put			3,923.50000	3.92350	2,681,670	8.79	0.00	0	
R2032	On	02/02/2023	12.75	Call			10,124.24000	10.12424	11,435,630	16.62	0.00	0	
R2032	On	02/02/2023	12.75	Put			4.50000	0.00450	0,740	16.62	0.00	0	70
R2032	On	02/02/2023	11.50	Call			4,459.80000	4.45980	5,675,240	13.83	0.00	0	
R2032	On	02/02/2023	11.50	Put			142.57000	0.14257	42,860	13.83	0.00	0	8,00
R2032	On	02/02/2023	11.69	Call			5,323.30000	5.32330	6,575,450	14.31	0.00	0	
R2032	On	02/02/2023	11.69	Put			86.77000	0.08677	23,770	14.31	0.00	0	
R2032	On	02/02/2023	11.84	Call			6,010.37000	6.01037	7,282,420	14.66	0.00	0	
R2032	On	02/02/2023	11.84	Put			57.78000	0.05778	14,680	14.66	0.00	0	50
R2032	On	02/02/2023	10.50	Call			728.83000	0.72883	1,314,770	10.96	0.00	0	
R2032	On	02/02/2023	10.50	Put			1,485.80000	1.48580	756,590	10.96	0.00	0	40
R2032	On	02/02/2023	10.67	Call			1,180.39000	1.18039	1,935,320	11.50	0.00	0	70
R2032	On	02/02/2023	10.67	Put			1,045.93000	1.04593	485,710	11.50	0.00	0	
R2032	On	02/02/2023	11.45	Call			4,235.31000	4.23531	5,438,190	13.70	0.00	0	
R2032	On	02/02/2023	11.45	Put			162.31000	0.16231	50,040	13.70	0.00	0	8,00
R2032	On	02/02/2023	10.38	Call			478.16000	0.47816	937,810	10.55	0.00	0	
R2032	On	02/02/2023	10.38	Put			1,871.73000	1.87173	1,016,230	10.55	0.00	0	
R2032	On	02/02/2023	10.39	Call			496.67000	0.49667	966,860	10.58	0.00	0	
R2032	On	02/02/2023	10.39	Put			1,836.96000	1.83696	992,000	10.58	0.00	0	
R2032	On	02/02/2023	10.40	Call			515.68000	0.51568	996,440	10.62	0.00	0	
R2032	On	02/02/2023	10.40	Put			1,802.73000	1.80273	968,340	10.62	0.00	0	
R2032	On	02/02/2023	10.16	Call			172.49000	0.17249	412,970	9.74	0.00	0	
R2032	On	02/02/2023	10.16	Put			2,749.20000	2.74920	1,674,530	9.74	0.00	0	40
R2032	On	02/02/2023	10.22	Call			237.56000	0.23756	534,130	9.98	0.00	0	50
R2032	On	02/02/2023	9.47	Call			0.52000	0.00052	2,790	8.22	0.00	0	50
R2032	On	02/02/2023	9.47	Put			6,426.87000	6.42687	5,113,990	8.22	0.00	0	
R2032	On	02/02/2023	9.92	Call			32.01000	0.03201	105,330	8.79	0.00	0	70
R2032	On	02/02/2023	10.22	Put			2,489.52000	2.48952	1,470,940	9.98	0.00	0	
R2032	On	02/02/2023	10.30	Call			345.09000	0.34509	721,400	10.27	0.00	0	8,00
R2032	On	02/02/2023	10.30	Put			2,166.48000	2.16648	1,227,640	10.27	0.00	0	
R2032	On	04/05/2023	10.87	Call			2,887.94000	2.88794	3,644,320	13.28	0.00	0	
R2032	On	04/05/2023	10.87	Put			2,336.47000	2.33647	1,752,930	13.28	0.00	0	
R2032	On	04/05/2023	10.89	Put			2,292.66000	2.29266	1,717,140	13.30	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2032	On	04/05/2023	Bond Future	11.37	Call		4,466.41000	4.46641	5,404,570	13.89		0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put		1,436.96000	1.43696	1,035,200	13.89		0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call		2,221.16000	2.22116	2,873,360	13.00		0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		2,945.42000	2.94542	2,257,700	13.00		0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		12,409.74000	12.40974	13,700,500	15.62		0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		124.08000	0.12408	74,920	15.62		0.00	0	40
R2032	On	04/05/2023	Bond Future	10.88	Call		2,916.56000	2.91656	3,676,950	13.29		0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		2,314.58000	2.31458	1,735,050	13.29		0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,945.11000	2.94511	3,709,510	13.30		0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		5,993.13000	5.99313	6,974,950	13.21		0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		1,716.74000	1.71674	1,331,580	13.21		0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		6,026.99000	6.02699	7,011,150	13.22		0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		1,704.05000	1.70405	1,321,230	13.22		0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		6,060.90000	6.06090	7,047,390	13.23		0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		1,691.44000	1.69144	1,310,950	13.23		0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		6,506.48000	6.50648	7,522,200	13.37		0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		1,535.48000	1.53548	1,184,220	13.37		0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		3,129.23000	3.12923	2,556,300	11.98		0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		4,369.67000	4.36967	5,194,110	11.99		0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		3,109.63000	3.10963	2,539,430	11.99		0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		4,313.53000	4.31353	5,132,500	11.97		0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		3,148.94000	3.14894	2,573,270	11.97		0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		4,341.56000	4.34156	5,163,270	11.98		0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		5,838.26000	5.83826	6,798,270	10.94		0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		2,412.10000	2.41210	1,949,030	10.94		0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		5,868.98000	5.86898	6,831,230	10.94		0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		2,397.88000	2.39788	1,937,050	10.94		0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		5,807.59000	5.80759	6,765,350	10.93		0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		2,426.40000	2.42640	1,961,080	10.93		0.00	0	
Total R2032 Option											0.00	0	35,31	
Total For R2032											1,628,307.36	18	216,34	
R2035	On	02/02/2023	Bond Future			10.90171	90.48890	11.13589	89.10360	13.31		0.00	0	145,70
R2035	On	04/05/2023	Bond Future			11.01022	87.73650	11.25344	86.32508	14.95		0.00	0	104,48
R2035	On	03/08/2023	Bond Future			11.10553	89.54093	11.35829	88.10092	14.64		0.00	0	
R2035	On	02/11/2023	Bond Future			11.21632	86.83852	11.47929	85.36944	14.34		0.00	0	
R2035	On	01/02/2024	Bond Future			11.33337	88.60183	11.60734	87.10276	13.17		0.00	0	
Total R2035 Future											0.00	0	250,15	
R2035	On	02/02/2023	Bond Future	9.81	Call		3.09000	0.00309	8,400	12.04		0.00	0	58
R2035	On	02/02/2023	Bond Future	11.94	Call		4,669.87000	4.66987	5,952,460	14.42		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interr
R2035 On 02/02/2023 Bond Future	11.94	Put			145.97000	0.14597	43,260	14.42		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			4,868.71000	4.86871	6,162,330	14.49		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			128.82000	0.12882	37,140	14.49		0.00	0	38
R2035 On 02/02/2023 Bond Future	13.22	Call			11,043.36000	11.04336	12,427,270	16.39		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			629.66000	0.62966	1,117,260	12.75		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			2,145.00000	2.14500	1,247,300	12.75		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			1,023.97000	1.02397	1,688,930	13.00		0.00	0	97
R2035 On 02/02/2023 Bond Future	11.05	Put			1,528.39000	1.52839	808,050	13.00		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			1,050.95000	1.05095	1,726,380	13.01		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Put			7,754.81000	7.75481	6,378,280	12.03		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			292.90000	0.29290	575,410	12.47		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			3,141.68000	3.14168	2,038,890	12.47		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Call			591.19000	0.59119	1,058,500	12.72		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			2,226.57000	2.22657	1,308,580	12.72		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			610.22000	0.61022	1,087,650	12.74		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			1.59000	0.00159	0,200	16.39		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.30	Call			56.00000	0.05600	130,920	12.08		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.30	Put			5,149.81000	5.14981	3,839,430	12.08		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			230.94000	0.23094	466,750	12.41		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			3,448.40000	3.44840	2,298,910	12.41		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			271.01000	0.27101	537,450	12.45		0.00	0	38
R2035 On 02/02/2023 Bond Future	11.06	Put			1,496.42000	1.49642	786,550	13.01		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			8,283.54000	8.28354	6,903,550	12.04		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			4.04000	0.00404	10,880	12.04		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			8,018.53000	8.01853	6,640,070	12.04		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			5.24000	0.00524	14,010	12.03		0.00	0	38
R2035 On 02/02/2023 Bond Future	10.64	Put			3,242.44000	3.24244	2,123,580	12.45		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			2,185.55000	2.18555	1,277,680	12.74		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			430.63000	0.43063	292,370	17.77		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Call			2,678.75000	2.67875	3,388,080	14.84		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			3,159.25000	3.15925	2,457,160	14.84		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			2,766.94000	2.76694	3,489,570	14.88		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			3,074.24000	3.07424	2,385,450	14.88		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			2,796.65000	2.79665	3,523,680	14.89		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			3,046.33000	3.04633	2,361,940	14.89		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			383.35000	0.38335	561,850	13.75		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			9,002.79000	9.00279	7,769,870	13.75		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			992.74000	0.99274	1,365,100	13.94		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			5,969.77000	5.96977	4,930,710	13.94		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			1,302.80000	1.30280	1,752,830	14.12		0.00	0	38

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
R2035 On 04/05/2023 Bond Future	11.22	Call			2,826.51000	2.82651	3,557,950	14.91		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			3,018.62000	3.01862	2,338,640	14.91		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			7,441.61000	7.44161	8,590,390	16.74		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			903.89000	0.90389	641,250	16.74		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Call			10,529.48000	10.52948	11,802,640	17.77		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Put			5,170.82000	5.17082	4,209,430	14.12		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			2,465.68000	2.46568	1,985,360	15.26		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			5,900.04000	5.90004	6,854,380	15.23		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			2,500.30000	2.50030	2,014,630	15.23		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			5,935.75000	5.93575	6,892,770	15.25		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			2,482.93000	2.48293	1,999,940	15.25		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			5,971.53000	5.97153	6,931,220	15.26		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			4,275.05000	4.27505	5,049,500	14.27		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			4,547.69000	4.54769	3,853,060	14.27		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			4,217.56000	4.21756	4,986,140	14.25		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			4,601.18000	4.60118	3,900,680	14.25		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			4,246.26000	4.24626	5,017,780	14.26		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			4,574.37000	4.57437	3,876,810	14.26		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			3,418.92000	3.41892	2,877,200	13.59		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			6,518.60000	6.51860	7,478,280	13.60		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			3,400.50000	3.40050	2,861,110	13.60		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Call			6,453.01000	6.45301	7,408,040	13.58		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			3,437.43000	3.43743	2,893,390	13.58		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			6,485.79000	6.48579	7,443,140	13.59		0.00	0	
Total R2035 Option										0.00	0	8,47
Total For R2035										0.00	0	258,66
R2037 On 02/02/2023 Bond Future			11.09459	81.94232	11.33863	80.48181		15.08		0.00	0	132,18
R2037 On 04/05/2023 Bond Future			11.20618	83.52804	11.45930	82.03995		16.12		0.00	0	
R2037 On 03/08/2023 Bond Future			11.30769	80.98786	11.57049	79.46954		16.65		0.00	0	
R2037 On 02/11/2023 Bond Future			11.41186	82.61749	11.68452	81.06853		15.51		0.00	0	
R2037 On 01/02/2024 Bond Future			11.52089	80.03952	11.80418	78.45904		15.05		0.00	0	
Total R2037 Future										0.00	0	132,18
R2037 On 02/02/2023 Bond Future	11.05	Call			582.27000	0.58227	1,071,630	14.32		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Put			2,313.85000	2.31385	1,342,700	14.32		0.00	0	
R2037 On 02/02/2023 Bond Future	11.10	Call			680.44000	0.68044	1,223,260	14.40		0.00	0	51
R2037 On 02/02/2023 Bond Future	11.10	Put			2,108.15000	2.10815	1,190,460	14.40		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Call			3,859.38000	3.85938	5,147,830	15.94		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Put			254.72000	0.25472	82,660	15.94		0.00	0	51
R2037 On 02/02/2023 Bond Future	11.03	Call			545.82000	0.54582	1,014,190	14.29		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2037 On 02/02/2023 Bond Future	11.03	Put			2,399.41000	2.39941	1,407,270	14.29		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			563.85000	0.56385	1,042,680	14.30		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			2,356.40000	2.35640	1,374,720	14.30		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Call			4,625.00000	4.62500	5,616,370	16.82		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Put			1,907.10000	1.90710	1,410,380	16.82		0.00	0	7(
R2037 On 04/05/2023 Bond Future	11.03	Call			1,816.70000	1.81670	2,404,640	15.43		0.00	0	4(
R2037 On 04/05/2023 Bond Future	11.03	Put			4,364.62000	4.36462	3,464,470	15.43		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			2,516.15000	2.51615	3,233,760	15.82		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			3,447.97000	3.44797	2,677,490	15.82		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Call			2,544.70000	2.54470	3,267,030	15.83		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			3,417.56000	3.41756	2,651,800	15.83		0.00	0	
R2037 On 04/05/2023 Bond Future	10.95	Call			1,636.23000	1.63623	2,185,670	15.34		0.00	0	7(
R2037 On 04/05/2023 Bond Future	10.95	Put			4,672.06000	4.67206	3,733,410	15.34		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Put			2,218.73000	2.21873	1,660,100	16.56		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Call			12,014.01000	12.01401	13,398,140	19.27		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Put			300.81000	0.30081	196,850	19.27		0.00	0	4(
R2037 On 04/05/2023 Bond Future	11.32	Call			2,573.23000	2.57323	3,300,270	15.85		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			3,387.19000	3.38719	2,626,140	15.85		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Call			4,047.34000	4.04734	4,976,800	16.56		0.00	0	4(
R2037 On 03/08/2023 Bond Future	12.14	Call			5,889.20000	5.88920	6,880,550	17.55		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			2,739.20000	2.73920	2,212,230	17.55		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			5,819.05000	5.81905	6,804,750	17.53		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			2,776.53000	2.77653	2,243,910	17.53		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			5,853.99000	5.85399	6,842,510	17.54		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			2,757.70000	2.75770	2,227,900	17.54		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			4,891.21000	4.89121	4,137,600	15.29		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			4,161.08000	4.16108	4,959,540	15.31		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			4,863.03000	4.86303	4,112,530	15.31		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			4,189.75000	4.18975	4,991,310	15.32		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			4,834.99000	4.83499	4,087,590	15.32		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			4,132.49000	4.13249	4,927,840	15.29		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Call			6,487.52000	6.48752	7,483,800	15.68		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Put			3,724.45000	3.72445	3,140,250	15.68		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Call			6,519.94000	6.51994	7,518,650	15.69		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Put			3,704.72000	3.70472	3,122,950	15.69		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Call			6,454.84000	6.45484	7,448,680	15.67		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Put			3,743.97000	3.74397	3,157,330	15.67		0.00	0	
Total R2037 Option										0.00	0	3,76
Total For R2037										0.00	0	135,94

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 02/02/2023 Bond Future			11.20374	83.58926	11.43758	82.08131		16.01		276,178,915.04	3,304	136,56
R2040 On 04/05/2023 Bond Future			11.31256	85.20691	11.55491	83.67041		17.12		0.00	0	36
R2040 On 03/08/2023 Bond Future			11.41177	82.45081	11.66313	80.88315		17.74		0.00	0	
R2040 On 02/11/2023 Bond Future			11.51304	84.10985	11.77356	82.51056		16.55		0.00	0	
R2040 On 01/02/2024 Bond Future			11.61876	81.31183	11.88915	79.67995		16.10		0.00	0	
Total R2040 Future										276,178,915.04	3,304	136,86
R2040 On 02/02/2023 Bond Future	10.18	Call			5.94000	0.00594	15,460	14.47		0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Put			8,650.42000	8.65042	7,151,990	14.47		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			162.08000	0.16208	49,540	17.51		0.00	0	36
R2040 On 02/02/2023 Bond Future	11.12	Call			589.73000	0.58973	1,057,790	15.33		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Put			289.52000	0.28952	100,630	17.13		0.00	0	56
R2040 On 02/02/2023 Bond Future	10.96	Call			336.59000	0.33659	648,670	15.07		0.00	0	36
R2040 On 02/02/2023 Bond Future	10.93	Put			3,629.07000	3.62907	2,407,340	15.03		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Call			5,039.05000	5.03905	6,425,040	17.46		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			177.17000	0.17717	55,210	17.46		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			5,196.81000	5.19681	6,592,220	17.51		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			570.86000	0.57086	1,028,450	15.31		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			2,695.48000	2.69548	1,645,120	15.31		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			2,648.23000	2.64823	1,608,340	15.33		0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			733.72000	0.73372	1,276,940	15.45		0.00	0	56
R2040 On 02/02/2023 Bond Future	11.19	Put			2,331.61000	2.33161	1,366,880	15.45		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Call			4,160.13000	4.16013	5,479,190	17.13		0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			7.19000	0.00719	18,600	14.47		0.00	0	36
R2040 On 02/02/2023 Bond Future	10.21	Put			8,429.40000	8.42940	6,932,860	14.47		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			300.26000	0.30026	586,480	15.03		0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Put			3,462.85000	3.46285	2,266,980	15.07		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			552.41000	0.55241	999,600	15.29		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			2,743.24000	2.74324	1,682,480	15.29		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			2,832.85000	2.83285	3,582,810	16.99		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			1,516.82000	1.51682	2,021,920	16.26		0.00	0	36
R2040 On 04/05/2023 Bond Future	12.05	Put			2,073.11000	2.07311	1,559,120	18.06		0.00	0	66
R2040 On 04/05/2023 Bond Future	12.78	Call			8,157.66000	8.15766	9,402,610	19.30		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			1,034.67000	1.03467	743,120	19.30		0.00	0	36
R2040 On 04/05/2023 Bond Future	11.41	Call			2,802.00000	2.80200	3,547,160	16.98		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			3,715.34000	3.71534	2,924,000	16.98		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Put			9,872.58000	9.87258	8,539,230	15.74		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			3,682.64000	3.68264	2,896,100	16.99		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			2,863.85000	2.86385	3,618,600	17.01		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			3,650.18000	3.65018	2,868,430	17.01		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2040	On	04/05/2023	Bond Future	10.73	Call		1,145.84000	1.14584	1,561,600	16.03	0.00	0	48
R2040	On	04/05/2023	Bond Future	10.73	Put		6,565.47000	6.56547	5,444,730	16.03	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Put		3,491.47000	3.49147	2,733,490	17.09	0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Call		5,076.69000	5.07669	6,099,200	18.06	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Put		5,639.64000	5.63964	4,608,240	16.26	0.00	0	
R2040	On	04/05/2023	Bond Future	11.03	Call		1,763.41000	1.76341	2,322,060	16.40	0.00	0	68
R2040	On	04/05/2023	Bond Future	11.03	Put		5,149.05000	5.14905	4,171,200	16.40	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		450.19000	0.45019	653,340	15.74	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		11,148.58000	11.14858	12,518,290	20.40	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		541.55000	0.54155	374,760	20.40	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Call		3,021.32000	3.02132	3,799,840	17.09	0.00	0	48
R2040	On	03/08/2023	Bond Future	12.22	Call		6,259.20000	6.25920	7,279,350	18.44	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		2,948.00000	2.94800	2,400,490	18.44	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		6,296.65000	6.29665	7,319,720	18.46	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		2,927.95000	2.92795	2,383,360	18.46	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		6,221.59000	6.22159	7,238,820	18.43	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		2,967.95000	2.96795	2,417,520	18.43	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		5,525.00000	5.52500	4,727,990	16.35	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		4,371.83000	4.37183	5,177,320	16.37	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		5,493.56000	5.49356	4,699,760	16.37	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		4,401.99000	4.40199	5,210,690	16.38	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		5,461.99000	5.46199	4,671,400	16.38	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		4,341.46000	4.34146	5,143,740	16.35	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		6,703.90000	6.70390	7,714,640	16.49	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		4,150.40000	4.15040	3,529,260	16.49	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		6,738.33000	6.73833	7,751,650	16.50	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		4,128.40000	4.12840	3,509,840	16.50	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		6,772.82000	6.77282	7,788,700	16.51	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		4,106.52000	4.10652	3,490,520	16.51	0.00	0	
Total R2040 Option											0.00	0	6,28
Total For R2040											276,178,915.04	3,304	143,14
R2044	On	02/02/2023	Bond Future			11.22190	80.36631	11.44551	78.89354	17.02	0.00	0	83,07
R2044	On	04/05/2023	Bond Future			11.32461	81.92158	11.55613	80.42096	18.21	0.00	0	
R2044	On	03/08/2023	Bond Future			11.41801	79.22319	11.65788	77.69208	18.90	0.00	0	
R2044	On	02/11/2023	Bond Future			11.51300	80.81730	11.76134	79.25527	17.65	0.00	0	
R2044	On	01/02/2024	Bond Future			11.61186	78.07750	11.86929	76.48374	17.20	0.00	0	
Total R2044 Future											0.00	0	83,07
R2044	On	02/02/2023	Bond Future	12.00	Call		3,833.84000	3.83384	5,077,580	18.05	0.00	0	
R2044	On	02/02/2023	Bond Future	11.70	Call		2,427.10000	2.42710	3,462,570	17.43	0.00	0	1,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 02/02/2023 Bond Future	11.00	Put			3,367.38000	3.36738	2,220,330	16.07		0.00	0	
R2044 On 02/02/2023 Bond Future	11.75	Call			2,645.69000	2.64569	3,722,510	17.53		0.00	0	
R2044 On 02/02/2023 Bond Future	11.75	Put			711.42000	0.71142	315,470	17.53		0.00	0	2,50
R2044 On 02/02/2023 Bond Future	11.90	Call			3,342.19000	3.34219	4,527,070	17.84		0.00	0	
R2044 On 02/02/2023 Bond Future	11.90	Put			484.10000	0.48410	196,210	17.84		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			647.63000	0.64763	1,119,430	16.34		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Put			370.21000	0.37021	141,180	18.05		0.00	0	4,00
R2044 On 02/02/2023 Bond Future	11.16	Call			668.32000	0.66832	1,150,520	16.36		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			2,556.87000	2.55687	1,566,300	16.36		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Call			755.33000	0.75533	1,279,740	16.43		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Put			2,374.80000	2.37480	1,426,440	16.43		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			2,603.69000	2.60369	1,602,720	16.34		0.00	0	
R2044 On 02/02/2023 Bond Future	11.70	Put			804.97000	0.80497	367,670	17.43		0.00	0	
R2044 On 02/02/2023 Bond Future	11.10	Call			550.60000	0.55060	971,450	16.25		0.00	0	1,70
R2044 On 02/02/2023 Bond Future	11.10	Put			2,845.59000	2.84559	1,793,670	16.25		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			627.37000	0.62737	1,088,830	16.32		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			2,651.03000	2.65103	1,639,720	16.32		0.00	0	
R2044 On 02/02/2023 Bond Future	10.30	Call			11.78000	0.01178	28,220	15.37		0.00	0	
R2044 On 02/02/2023 Bond Future	10.30	Put			8,064.41000	8.06441	6,608,080	15.37		0.00	0	
R2044 On 02/02/2023 Bond Future	10.75	Call			137.88000	0.13788	281,970	15.72		0.00	0	2,50
R2044 On 02/02/2023 Bond Future	10.75	Put			4,872.53000	4.87253	3,543,850	15.72		0.00	0	
R2044 On 02/02/2023 Bond Future	11.00	Call			387.44000	0.38744	713,160	16.07		0.00	0	2,50
R2044 On 04/05/2023 Bond Future	11.42	Put			3,770.46000	3.77046	2,999,120	18.08		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			2,925.49000	2.92549	3,659,440	18.09		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Call			5,988.56000	5.98856	7,053,030	19.57		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			3,737.14000	3.73714	2,970,470	18.09		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			1,762.43000	1.76243	1,326,280	19.57		0.00	0	1,50
R2044 On 04/05/2023 Bond Future	11.41	Call			2,862.58000	2.86258	3,587,170	18.06		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			3,804.22000	3.80422	3,028,190	18.06		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			2,893.86000	2.89386	3,623,140	18.08		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			4,022.11000	4.02211	4,898,950	18.66		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			2,801.32000	2.80132	2,177,540	18.66		0.00	0	4,10
R2044 On 04/05/2023 Bond Future	12.00	Call			4,974.54000	4.97454	5,951,140	19.12		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			2,225.93000	2.22593	1,701,910	19.12		0.00	0	4,10
R2044 On 03/08/2023 Bond Future	12.16	Put			3,129.88000	3.12988	2,578,170	19.55		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			6,217.23000	6.21723	7,199,530	19.57		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			3,108.71000	3.10871	2,559,900	19.57		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			6,142.04000	6.14204	7,118,540	19.54		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			3,150.98000	3.15098	2,596,370	19.54		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			6,179.71000	6.17971	7,159,110	19.55		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	02/11/2023	Bond Future	11.56	Call		4,420.45000	4.42045	5,201,540	17.42	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		5,682.85000	5.68285	4,901,910	17.42	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		4,451.19000	4.45119	5,235,430	17.43	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		5,650.09000	5.65009	4,872,300	17.43	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		4,389.51000	4.38951	5,167,440	17.40	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		5,715.50000	5.71550	4,931,400	17.40	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		4,338.52000	4.33852	3,722,330	17.54	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		6,748.91000	6.74891	7,729,020	17.55	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		4,315.59000	4.31559	3,701,940	17.55	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		6,783.73000	6.78373	7,766,370	17.56	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		4,292.78000	4.29278	3,681,660	17.56	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		6,714.13000	6.71413	7,691,700	17.54	0.00	0	
Total R2044 Option											0.00	0	24,65
Total For R2044											0.00	0	107,70
R2048	On	02/02/2023	Bond Future			11.04896	84.45376	11.27240	82.91174	16.70	0.00	0	247,64
R2048	On	04/05/2023	Bond Future			11.14149	81.62893	11.37266	80.05763	18.88	0.00	0	11,05
R2048	On	03/08/2023	Bond Future			11.22553	83.27026	11.46478	81.66700	18.57	0.00	0	
R2048	On	02/11/2023	Bond Future			11.31243	80.52436	11.55999	78.88876	18.40	0.00	0	13,00
R2048	On	01/02/2024	Bond Future			11.40029	82.19632	11.65660	80.52748	17.11	0.00	0	
Total R2048 Future											0.00	0	271,74
R2048	On	02/02/2023	Bond Future	10.40	Call		55.12000	0.05512	122,970	15.29	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Put		6,384.53000	6.38453	4,910,360	15.29	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call		720.11000	0.72011	1,238,380	16.22	0.00	0	2,90
R2048	On	02/02/2023	Bond Future	11.00	Put		2,607.01000	2.60701	1,583,260	16.22	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		863.74000	0.86374	1,449,560	16.34	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		2,283.88000	2.28388	1,339,080	16.35	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		915.31000	0.91531	1,523,940	16.37	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		2,240.00000	2.24000	1,306,610	16.37	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		968.83000	0.96883	1,600,380	16.41	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Put		2,154.02000	2.15402	1,243,550	16.41	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		2,328.35000	2.32835	1,372,150	16.34	0.00	0	
R2048	On	02/02/2023	Bond Future	11.60	Call		2,866.24000	2.86624	4,014,630	17.41	0.00	0	2,90
R2048	On	02/02/2023	Bond Future	11.60	Put		696.54000	0.69654	302,910	17.41	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Call		3,349.96000	3.34996	4,573,840	17.61	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Put		538.69000	0.53869	220,550	17.61	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		889.29000	0.88929	1,486,510	16.35	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		3,272.14000	3.27214	4,089,180	18.60	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		3,490.87000	3.49087	2,736,610	18.60	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		3,306.95000	3.30695	4,128,920	18.62	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2048 On 04/05/2023 Bond Future	11.35	Put			3,458.59000	3.45859	2,709,260	18.62		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			3,237.49000	3.23749	4,049,590	18.58		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			3,523.40000	3.52340	2,764,200	18.58		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			6,952.54000	6.95254	8,018,850	19.51		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			2,958.98000	2.95898	2,422,030	19.51		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			6,992.48000	6.99248	8,061,670	19.53		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			2,938.95000	2.93895	2,404,880	19.53		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			6,912.42000	6.91242	7,975,850	19.50		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			2,978.92000	2.97892	2,439,090	19.50		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			4,996.94000	4.99694	5,856,950	18.37		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			5,518.94000	5.51894	4,743,350	18.37		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			5,030.30000	5.03030	5,893,560	18.39		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			5,486.70000	5.48670	4,714,360	18.39		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			4,963.95000	4.96395	5,820,710	18.36		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			5,551.64000	5.55164	4,772,800	18.36		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Call			7,382.98000	7.38298	8,430,250	17.60		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			4,339.50000	4.33950	3,717,930	17.60		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			7,419.75000	7.41975	8,469,580	17.61		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			4,316.78000	4.31678	3,697,770	17.61		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			7,346.58000	7.34658	8,391,260	17.59		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			4,362.67000	4.36267	3,738,510	17.59		0.00	0	
Total R2048 Option										0.00	0	5,80
Total For R2048										0.00	0	277,54
R209 On 02/02/2023 Bond Future			10.90176	70.11911	11.13035	68.92808		15.09		0.00	0	31,48
R209 On 04/05/2023 Bond Future			11.00048	68.32428	11.23707	67.11069		16.90		0.00	0	2,60
R209 On 03/08/2023 Bond Future			11.08560	69.72982	11.33041	68.49158		16.60		0.00	0	
R209 On 02/11/2023 Bond Future			11.18095	67.98189	11.43453	66.71871		16.21		0.00	0	
R209 On 01/02/2024 Bond Future			11.27777	69.36220	11.54051	68.07324		14.94		0.00	0	
Total R209 Future										0.00	0	34,12
R209 On 02/02/2023 Bond Future	10.78	Call			403.64000	0.40364	739,110	14.30		0.00	0	
R209 On 02/02/2023 Bond Future	10.78	Put			2,241.22000	2.24122	1,385,660	14.30		0.00	0	
R209 On 02/02/2023 Bond Future	10.79	Call			417.84000	0.41784	761,580	14.32		0.00	0	
R209 On 02/02/2023 Bond Future	10.79	Put			2,201.99000	2.20199	1,354,700	14.32		0.00	0	
R209 On 02/02/2023 Bond Future	10.80	Call			432.31000	0.43231	784,370	14.33		0.00	0	
R209 On 02/02/2023 Bond Future	10.80	Put			2,163.10000	2.16310	1,324,130	14.33		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Call			6,727.69000	6.72769	7,728,420	19.00		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Put			739.17000	0.73917	526,310	19.00		0.00	0	8,50
R209 On 04/05/2023 Bond Future	11.10	Call			2,214.85000	2.21485	2,804,730	16.67		0.00	0	
R209 On 04/05/2023 Bond Future	11.10	Put			2,914.22000	2.91422	2,290,510	16.67		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/05/2023	Bond Future	11.11	Call		2,239.69000	2.23969	2,833,460	16.68	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		3,189.38000	3.18938	2,526,400	16.51	0.00	0	6,25
R209	On	04/05/2023	Bond Future	11.09	Call		2,189.99000	2.18999	2,775,970	16.65	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		2,940.79000	2.94079	2,313,180	16.65	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		2,887.70000	2.88770	2,267,880	16.68	0.00	0	
R209	On	04/05/2023	Bond Future	11.50	Call		3,318.77000	3.31877	4,056,150	17.32	0.00	0	1,00
R209	On	04/05/2023	Bond Future	11.50	Put		2,005.39000	2.00539	1,529,180	17.32	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		447.20000	0.44720	639,660	15.55	0.00	0	50
R209	On	04/05/2023	Bond Future	10.00	Put		7,146.53000	7.14653	6,125,400	15.55	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		1,973.30000	1.97330	2,523,910	16.51	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		5,182.34000	5.18234	6,005,890	17.23	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		2,186.38000	2.18638	1,771,690	17.23	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		5,119.88000	5.11988	5,938,750	17.20	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		2,217.64000	2.21764	1,798,270	17.20	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		5,150.99000	5.15099	5,972,210	17.21	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		2,201.86000	2.20186	1,784,840	17.21	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,674.62000	3.67462	4,334,200	16.04	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,092.03000	4.09203	3,488,430	16.04	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,624.19000	3.62419	4,278,640	16.02	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		4,140.89000	4.14089	3,532,160	16.02	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,649.24000	3.64924	4,306,260	16.03	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,116.27000	4.11627	3,510,110	16.03	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		5,854.18000	5.85418	6,683,390	15.64	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		3,038.34000	3.03834	2,578,590	15.64	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		5,796.09000	5.79609	6,621,330	15.62	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		3,071.47000	3.07147	2,607,750	15.62	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		5,824.99000	5.82499	6,652,220	15.63	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		3,054.73000	3.05473	2,593,000	15.63	0.00	0	
Total R209 Option											0.00	0	16,25
Total For R209											0.00	0	50,37
R210	On	02/02/2023	Bond Future			223.06280	223.06280	223.05734	223.05734		0.00	0	37
R210	On	04/05/2023	Bond Future			224.34755	224.34755	224.34367	224.34367		0.00	0	
R210	On	03/08/2023	Bond Future			229.01317	229.01317	229.01025	229.01025		0.00	0	
R210	On	02/11/2023	Bond Future			230.50893	230.50893	230.50582	230.50582		0.00	0	
R210	On	01/02/2024	Bond Future			235.24190	235.24190	235.23853	235.23853		0.00	0	
Total R210 Future											0.00	0	37
Total For R210											0.00	0	37
R213	On	02/02/2023	Bond Future			10.20500	85.76187	10.44450	84.62516	11.04	288,502,930.68	3,364	34,86
R213	On	04/05/2023	Bond Future			10.30540	83.86940	10.55547	82.71124	12.09	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/08/2023			10.38966	85.59407	10.65105	84.41255		11.29	0.00	0	
R213	On	02/11/2023			10.49301	83.76402	10.76673	82.55860		10.74	0.00	0	
R213	On	01/02/2024			10.60370	85.46509	10.89087	84.23512		9.56	0.00	0	
Total R213 Future											288,502,930.68	3,364	34,85
R213	On	02/02/2023	9.16	Call			0.06000	0.00006	0,370	7.30	0.00	0	47
R213	On	02/02/2023	9.16	Put			6,338.34000	6.33834	5,201,940	7.30	0.00	0	
R213	On	02/02/2023	10.01	Call			195.52000	0.19552	434,960	9.31	0.00	0	
R213	On	02/02/2023	12.20	Put			12.37000	0.01237	2,630	15.36	0.00	0	97
R213	On	02/02/2023	10.35	Put			1,209.29000	1.20929	616,230	10.54	0.00	0	47
R213	On	02/02/2023	10.21	Call			476.64000	0.47664	893,680	10.05	0.00	0	
R213	On	02/02/2023	10.21	Put			1,589.42000	1.58942	869,750	10.05	0.00	0	
R213	On	02/02/2023	10.43	Call			958.75000	0.95875	1,571,070	10.81	0.00	0	97
R213	On	02/02/2023	10.43	Put			1,027.00000	1.02700	502,610	10.81	0.00	0	
R213	On	02/02/2023	12.20	Call			7,763.29000	7.76329	8,890,260	15.36	0.00	0	
R213	On	02/02/2023	10.01	Put			2,272.64000	2.27264	1,375,370	9.31	0.00	0	47
R213	On	02/02/2023	10.22	Call			494.80000	0.49480	921,010	10.09	0.00	0	
R213	On	02/02/2023	10.22	Put			1,559.73000	1.55973	849,230	10.09	0.00	0	
R213	On	02/02/2023	10.23	Call			513.35000	0.51335	948,730	10.13	0.00	0	
R213	On	02/02/2023	10.23	Put			1,530.47000	1.53047	829,140	10.13	0.00	0	
R213	On	02/02/2023	10.35	Call			763.16000	0.76316	1,306,810	10.54	0.00	0	
R213	On	04/05/2023	10.73	Call			2,719.77000	2.71977	3,395,090	12.32	0.00	0	
R213	On	04/05/2023	10.73	Put			1,923.64000	1.92364	1,440,800	12.32	0.00	0	
R213	On	04/05/2023	10.74	Call			2,746.20000	2.74620	3,425,010	12.33	0.00	0	
R213	On	04/05/2023	10.74	Put			1,904.76000	1.90476	1,425,410	12.33	0.00	0	
R213	On	04/05/2023	10.75	Call			2,772.76000	2.77276	3,455,050	12.34	0.00	0	
R213	On	04/05/2023	10.75	Put			1,886.03000	1.88603	1,410,160	12.34	0.00	0	
R213	On	03/08/2023	11.63	Put			1,358.68000	1.35868	1,049,020	12.15	0.00	0	
R213	On	03/08/2023	11.61	Call			5,535.17000	5.53517	6,403,050	12.13	0.00	0	
R213	On	03/08/2023	11.61	Put			1,379.78000	1.37978	1,066,140	12.13	0.00	0	
R213	On	03/08/2023	11.62	Call			5,566.58000	5.56658	6,436,450	12.14	0.00	0	
R213	On	03/08/2023	11.62	Put			1,369.29000	1.36929	1,057,640	12.14	0.00	0	
R213	On	03/08/2023	11.63	Call			5,597.83000	5.59783	6,469,690	12.15	0.00	0	
R213	On	02/11/2023	11.13	Call			4,114.65000	4.11465	4,849,910	11.07	0.00	0	
R213	On	02/11/2023	11.13	Put			2,548.93000	2.54893	2,078,770	11.07	0.00	0	
R213	On	02/11/2023	11.11	Call			4,062.23000	4.06223	4,792,800	11.05	0.00	0	
R213	On	02/11/2023	11.11	Put			2,581.72000	2.58172	2,106,870	11.05	0.00	0	
R213	On	02/11/2023	11.12	Call			4,088.41000	4.08841	4,821,330	11.06	0.00	0	
R213	On	02/11/2023	11.12	Put			2,565.28000	2.56528	2,092,780	11.06	0.00	0	
R213	On	01/02/2024	11.71	Put			2,030.40000	2.03040	1,644,000	10.17	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert	
R213	On	01/02/2024	Bond Future	11.72	Call		5.442.15000	5.44215	6,287,630	10.17	0.00	0		
R213	On	01/02/2024	Bond Future	11.72	Put		2,018.16000	2.01816	1,633,670	10.17	0.00	0		
R213	On	01/02/2024	Bond Future	11.70	Call		5,385.96000	5.38596	6,227,620	10.16	0.00	0		
R213	On	01/02/2024	Bond Future	11.70	Put		2,042.40000	2.04240	1,654,090	10.16	0.00	0		
R213	On	01/02/2024	Bond Future	11.71	Call		5,414.19000	5.41419	6,257,760	10.17	0.00	0		
Total R213 Option											0.00	0	3,25	
Total For R213											288,502,930.68	3,364	38,14	
R214	On	02/02/2023	Bond Future			11.07597	67.44700	11.29944	66.22453	16.62	0.00	0	71,03	
R214	On	04/05/2023	Bond Future			11.16758	65.45390	11.39840	64.20821	18.73	0.00	0		
R214	On	03/08/2023	Bond Future			11.24781	66.79998	11.48622	65.52906	18.43	0.00	0		
R214	On	02/11/2023	Bond Future			11.33941	64.84537	11.58591	63.54877	18.12	0.00	0		
R214	On	01/02/2024	Bond Future			11.43490	66.16206	11.68999	64.83909	16.73	0.00	0		
Total R214 Future											0.00	0	71,03	
R214	On	02/02/2023	Bond Future		Call			0.00000	0.00000	0,000	15.05	0.00	0	
R214	On	02/02/2023	Bond Future		Put		33,775.47000	33.77547	32,553,000	15.05	0.00	0		
R214	On	02/02/2023	Bond Future	10.30	Call		21.91000	0.02191	51,130	15.08	0.00	0		
R214	On	02/02/2023	Bond Future	11.80	Call		2,965.49000	2.96549	3,972,970	17.74	0.00	0		
R214	On	02/02/2023	Bond Future	11.80	Put		354.68000	0.35468	139,690	17.74	0.00	0		
R214	On	02/02/2023	Bond Future	11.09	Call		696.92000	0.69692	1,164,090	16.31	0.00	0		
R214	On	02/02/2023	Bond Future	11.09	Put		1,841.57000	1.84157	1,086,270	16.31	0.00	0		
R214	On	02/02/2023	Bond Future	11.10	Call		717.37000	0.71737	1,193,520	16.33	0.00	0		
R214	On	02/02/2023	Bond Future	11.60	Call		2,184.24000	2.18424	3,075,570	17.34	0.00	0	2,30	
R214	On	02/02/2023	Bond Future	11.60	Put		596.02000	0.59602	264,880	17.34	0.00	0		
R214	On	02/02/2023	Bond Future	11.00	Call		529.91000	0.52991	917,840	16.14	0.00	0		
R214	On	02/02/2023	Bond Future	11.00	Put		2,176.31000	2.17631	1,341,770	16.14	0.00	0		
R214	On	02/02/2023	Bond Future	11.07	Call		657.26000	0.65726	1,106,560	16.27	0.00	0		
R214	On	02/02/2023	Bond Future	10.90	Put		2,590.09000	2.59009	1,673,020	15.96	0.00	0		
R214	On	02/02/2023	Bond Future	10.30	Put		5,784.33000	5.78433	4,591,080	15.08	0.00	0		
R214	On	02/02/2023	Bond Future	10.90	Call		379.08000	0.37908	684,480	15.96	0.00	0	2,30	
R214	On	02/02/2023	Bond Future	11.07	Put		1,912.89000	1.91289	1,139,720	16.27	0.00	0		
R214	On	02/02/2023	Bond Future	11.08	Call		676.90000	0.67690	1,135,130	16.29	0.00	0		
R214	On	02/02/2023	Bond Future	11.08	Put		1,877.01000	1.87701	1,112,770	16.29	0.00	0		
R214	On	02/02/2023	Bond Future	11.10	Put		1,806.64000	1.80664	1,060,320	16.33	0.00	0		
R214	On	04/05/2023	Bond Future	11.38	Call		2,649.19000	2.64919	3,301,890	18.52	0.00	0		
R214	On	04/05/2023	Bond Future	11.38	Put		2,747.11000	2.74711	2,154,120	18.52	0.00	0		
R214	On	04/05/2023	Bond Future	11.36	Call		2,593.93000	2.59393	3,238,830	18.48	0.00	0		
R214	On	04/05/2023	Bond Future	11.36	Put		2,798.56000	2.79856	2,197,770	18.48	0.00	0		
R214	On	04/05/2023	Bond Future	11.37	Call		2,621.57000	2.62157	3,270,370	18.50	0.00	0		
R214	On	04/05/2023	Bond Future	11.37	Put		2,772.81000	2.77281	2,175,920	18.50	0.00	0		

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/08/2023	Bond Future	12.15	Put		2,310.06000	2.31006	1,891,140	19.45	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		5,681.47000	5.68147	6,535,750	19.47	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		2,294.25000	2.29425	1,877,610	19.47	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		5,616.81000	5.61681	6,466,520	19.43	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		2,325.98000	2.32598	1,904,770	19.43	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		5,649.12000	5.64912	6,501,120	19.45	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		3,777.54000	3.77754	4,446,240	17.76	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,434.70000	4.43470	3,806,800	17.76	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		3,803.40000	3.80340	4,474,750	17.77	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,407.97000	4.40797	3,782,720	17.77	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		3,751.53000	3.75153	4,417,580	17.74	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,461.34000	4.46134	3,830,790	17.74	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,488.71000	3.48871	2,987,920	17.19	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		5,750.22000	5.75022	6,574,510	17.21	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,469.81000	3.46981	2,971,130	17.21	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		5,779.81000	5.77981	6,606,190	17.22	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,451.27000	3.45127	2,954,680	17.22	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		5,720.94000	5.72094	6,543,120	17.19	0.00	0	
Total R214 Option											0.00	0	4,60
Total For R214											0.00	0	75,63
Total for Bond											590,571,966.44	6,929	1,570,27
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 02/02/2023 GOVI			873.37100	873.37100	861.03100	861.03100				0.00	0	84
GOVI On 04/05/2023 GOVI			890.25400	890.25400	877.69400	877.69400				0.00	0	
GOVI On 03/08/2023 GOVI			908.54400	908.54400	895.73900	895.73900				0.00	0	
GOVI On 02/11/2023 GOVI			926.83700	926.83700	913.77100	913.77100				0.00	0	
GOVI On 01/02/2024 GOVI			945.67200	945.67200	932.33800	932.33800				0.00	0	
Total GOVI Future										0.00	0	84
GOVI On 02/02/2023 GOVI	850.82	Call			102,110.00000	10.21100	225,510,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			102,010.00000	10.20100	225,410,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			101,910.00000	10.19100	225,310,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Call			248,240.00000	24.82400	373,840,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Call			248,140.00000	24.81400	373,740,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Call			248,340.00000	24.83400	373,940,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
GOVI	On	03/08/2023	GOVI	837.21	Call			585,290.00000	58.52900	713,340,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			585,190.00000	58.51900	713,240,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call			585,090.00000	58.50900	713,140,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			279,710.00000	27.97100	410,370,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			279,610.00000	27.96100	410,270,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			279,510.00000	27.95100	410,170,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call			523,480.00000	52.34800	656,820,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Call			523,380.00000	52.33800	656,720,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Call			523,580.00000	52.35800	656,920,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	84
Total for GOVI												0.00	0	84
AL37	On	02/02/2023	Index Future			870.13200	870.13200	863.98500	863.98500			0.00	0	
AL37	On	04/05/2023	Index Future			886.95200	886.95200	880.70500	880.70500			0.00	0	
AL37	On	03/08/2023	Index Future			905.17400	905.17400	898.81200	898.81200			0.00	0	
AL37	On	02/11/2023	Index Future			923.39900	923.39900	916.90600	916.90600			0.00	0	
AL37	On	01/02/2024	Index Future			942.16400	942.16400	935.53600	935.53600			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	02/02/2023	Index Future			1,013.01500	1,013.01500	999.85900	999.85900			0.00	0	
AL7T	On	04/05/2023	Index Future			1,032.59700	1,032.59700	1,019.20900	1,019.20900			0.00	0	
AL7T	On	03/08/2023	Index Future			1,053.81200	1,053.81200	1,040.16300	1,040.16300			0.00	0	
AL7T	On	02/11/2023	Index Future			1,075.02900	1,075.02900	1,061.10300	1,061.10300			0.00	0	
AL7T	On	01/02/2024	Index Future			1,096.87600	1,096.87600	1,082.66400	1,082.66400			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	02/02/2023	Index Future			885.78800	885.78800	873.31600	873.31600			0.00	0	1
ALBI	On	04/05/2023	Index Future			902.91100	902.91100	890.21700	890.21700			0.00	0	
ALBI	On	03/08/2023	Index Future			921.46200	921.46200	908.51900	908.51900			0.00	0	
ALBI	On	02/11/2023	Index Future			940.01400	940.01400	926.80800	926.80800			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	01/02/2024	Index Future			959.11700	959.11700	945.64000	945.64000			0.00	0	
Total ALBI Future												0.00	0	11
Total For ALBI												0.00	0	11
IGOV	On	02/02/2023	Index Future			328.25800	328.25800	328.39900	328.39900			0.00	0	64
IGOV	On	04/05/2023	Index Future			334.68400	334.68400	334.83500	334.83500			0.00	0	
IGOV	On	03/08/2023	Index Future			341.64000	341.64000	341.79800	341.79800			0.00	0	
IGOV	On	02/11/2023	Index Future			348.59600	348.59600	348.75700	348.75700			0.00	0	
IGOV	On	01/02/2024	Index Future			355.75600	355.75600	355.91900	355.91900			0.00	0	
Total IGOV Future												0.00	0	65
Total For IGOV												0.00	0	65
Total for Index												0.00	0	76
JIBAR F	On	18/01/2023	Jibar Future			7.29500	92.70500	7.27000	92.73000			0.00	0	
JIBAR F	On	15/02/2023	Jibar Future			7.58000	92.42000	7.65000	92.35000			0.00	0	
JIBAR F	On	15/03/2023	Jibar Future			7.57500	92.42500	7.67500	92.32500			0.00	0	
JIBAR F	On	19/04/2023	Jibar Future			7.65000	92.35000	7.77000	92.23000			0.00	0	
JIBAR F	On	17/05/2023	Jibar Future			7.65000	92.35000	7.76000	92.24000			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			7.65000	92.35000	7.78500	92.21500			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			7.56000	92.44000	7.78000	92.22000			0.00	0	
JIBAR F	On	20/12/2023	Jibar Future			7.42000	92.58000	7.61000	92.39000			0.00	0	27
JIBAR F	On	20/03/2024	Jibar Future			7.29000	92.71000	7.56500	92.43500			0.00	0	
JIBAR F	On	19/06/2024	Jibar Future			7.25000	92.75000	7.59000	92.41000			0.00	0	
JIBAR F	On	18/09/2024	Jibar Future			7.21500	92.78500	7.57500	92.42500			0.00	0	6
JIBAR F	On	18/12/2024	Jibar Future			7.30000	92.70000	7.69000	92.31000			0.00	0	
Total Jibar Future												0.00	0	41
Total For JIBAR FUTURE												0.00	0	41
Total for Jibar												0.00	0	41
Total for Derivatives :											590,571,966.44	6,929	1,572,30	
ABCPI3	On	07/12/2023	Spot Bond			5.15000	323.18820	5.15000	323.10383			0.00	0	
Total ABCPI3 SPOT												0.00	0	
Total For ABCPI3												0.00	0	
ABF001	On	13/09/2026	Spot Bond					0.00000	100.70084			0.00	0	
Total ABF001 SPOT												0.00	0	
Total For ABF001												0.00	0	
ABF003	On	18/07/2024	Spot Bond					0.00000	100.25285			0.00	0	
Total ABF003 SPOT												0.00	0	
Total For ABF003												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF004 On 30/06/2026 Spot Bond			9.50500	100.75690	9.50500	100.73120				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.69500	87.88258	11.69500	87.85515				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.30301				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.05421				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.58470				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	100.90003				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.12595				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.69457				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	100.78478				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	102.33060				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN28 On 29/08/2023 Spot Bond					0.00000	101.24432				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN29 On 29/08/2025 Spot Bond					0.00000	101.86341				0.00	0	
Total ABFN29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.90657				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.55469				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.74000				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.82010				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.94296				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.41190				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.79029				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.61070				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.21202				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	99.88917				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	99.88784				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.33666				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.92958				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.95881				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.21789				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.11316				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.35920				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.13583				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.17815				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.30841				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.23013				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	100.80734				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	101.18292				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 14/11/2027 Spot Bond					0.00000	101.22228				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5 On 28/11/2025 Spot Bond					0.00000	101.01241				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.36978				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.62571				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.38704				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.21288				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.78751				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.96566				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.32275				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.33606				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.90000	7.90000	7.90000	159.40906				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	62.16482	100.00000	62.01818				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.63000	3.63000	3.63000	166.03627				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.59000	4.59000	4.59000	213.86331				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.95000	4.95000	4.95000	238.25431				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			9.16000	9.16000	9.16000	102.63861				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.42000	8.42000	8.42000	107.45180				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.83500	105.58577	8.83500	105.56056				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.83000	108.76897	8.83000	108.74302				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.13000	104.05588	8.13000	104.03298				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.09500	102.06741	9.09500	102.04234				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	16.27906	100.00000	16.24263				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			4.80000	324.16950	4.80000	324.08790				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.29500	11.29500	11.29500	99.53919				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.59889				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.58709				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	192.12125				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	195.02540				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.56733				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.12147				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.25988				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.93271				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.89882				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.16369				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.78064				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGRIA1 On 28/10/2025 Spot Bond					0.00000	100.49000				0.00	0	1,925,827,60
Total AGRIA1 SPOT										0.00	0	1,925,827,60
Total For AGRIA1										0.00	0	1,925,827,60
AGT01 On 10/10/2023 Spot Bond					0.00000	102.09572				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.96895				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.20436				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	107.25795				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	101.52623				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A11 On 18/07/2024 Spot Bond					0.00000	101.84261				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A21 On 18/07/2026 Spot Bond					0.00000	101.88894				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A31 On 18/07/2026 Spot Bond			8.72000	100.79275	8.72000	100.76937				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B11 On 18/07/2026 Spot Bond					0.00000	101.95867				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C11 On 18/07/2026 Spot Bond					0.00000	102.19106				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D1 On 18/07/2026 Spot Bond					0.00000	102.48149				0.00	0	
Total AHF2D1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	101.72055				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.10715				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			9.68500	103.94136	9.68500	103.91465				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.20540				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.14872				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.20411				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.82257				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.55240				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.05857				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.14860				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.20398				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.59090				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.20818				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.27724				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.17629				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.15552				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.23164				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.20535				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.09232				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.63226				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.55000	103.22846	8.55000	103.20488				0.00	0	660,000,00
Total AIR02 SPOT										0.00	0	660,000,00
Total For AIR02										0.00	0	660,000,00
AIR04 On 29/05/2024 Spot Bond			10.40000	99.66058	10.40000	99.63268				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.90500	92.00446	11.90500	91.97507				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.34213				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	101.39069				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.05926				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.77000	192.24356	6.77000	192.18505				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.36009				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.82647				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.59004				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.69891				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.26306				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.30000	252.74204	5.30000	252.67504				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.91000	219.19834	5.91000	219.13666				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.46000	205.29373	5.46000	205.23842				0.00	0	
Total ASN154 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.28000	118.66572	5.28000	118.63451				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	104.33970				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.62598				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.53889				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	101.28474				0.00	426,800,000	123,700,000
Total ASN278 SPOT										0.00	426,800,000	123,700,000
Total For ASN278										0.00	426,800,000	123,700,000
ASN27: On 20/08/2048 Spot Bond					0.00000	101.16712				0.00	0	104,000,000
Total ASN279 SPOT										0.00	0	104,000,000
Total For ASN279										0.00	0	104,000,000
ASN28: On 21/08/2023 Spot Bond					0.00000	101.14595				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.75835				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	100.35698				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	100.56378				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	101.09404				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			5.05000	5.05000	5.05000	113.86135				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.41500	5.41500	5.41500	106.28592				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.66275				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.72480				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	101.44874				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	100.14857				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.39000	117.13911	5.39000	117.10797				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	100.56964				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	99.93819				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	100.68359				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.55484				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.55484				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN36: On 30/08/2024 Spot Bond					0.00000	101.05776				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.76821				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.68898				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.08837				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	102.35381				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.68180				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.68180				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.85034				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.57591				0.00	428,400,000	124,200,000
Total ASN399 SPOT										0.00	428,400,000	124,200,000
Total For ASN399										0.00	428,400,000	124,200,000
ASN40: On 20/12/2024 Spot Bond					0.00000	100.54888				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.60801				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	100.90904				0.00	0	
Total ASN419 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN419										0.00	0	
ASN42 On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	103.32455				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	100.47993				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.48891				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 20/03/2023 Spot Bond					0.00000	100.74101				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	100.55472				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	99.88723				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	99.88656				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 31/01/2023 Spot Bond			10.14500	10.14500	10.14500	104.11872				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			10.76000	10.76000	10.76000	104.19051				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.49725				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.66916				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	101.14027				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	100.73206				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	114.64100				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.54500	10.54500	10.54500	104.03742				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	101.09577				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 15/09/2025 Spot Bond					0.00000	100.65396				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.65396				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 28/09/2025 Spot Bond					0.00000	100.54717				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			10.11500	96.98179	10.11500	96.95550				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			9.29500	96.87536	9.29500	96.85118				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			9.84500	95.74049	9.84500	95.71522				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
ASN51: On 21/12/2026 Spot Bond			9.84500	95.74049	9.84500	95.71522			0.00	0	
Total ASN511 SPOT									0.00	0	
Total For ASN511									0.00	0	
ASN52: On 31/07/2024 Spot Bond			8.42000	105.04154	8.42000	105.01800			0.00	0	
Total ASN522 SPOT									0.00	0	
Total For ASN522									0.00	0	
ASN52: On 31/07/2024 Spot Bond			10.37000	105.89351	10.37000	105.86442			0.00	0	
Total ASN525 SPOT									0.00	0	
Total For ASN525									0.00	0	
ASN53: On 31/07/2024 Spot Bond			10.32000	105.87166	10.32000	105.84272			0.00	0	
Total ASN530 SPOT									0.00	0	
Total For ASN530									0.00	0	
ASN53: On 31/01/2024 Spot Bond			9.82000	105.36023	9.82000	105.33278			0.00	0	
Total ASN532 SPOT									0.00	0	
Total For ASN532									0.00	0	
ASN53: On 31/01/2024 Spot Bond			9.82000	105.36023	9.82000	105.33278		7,856,000,000,000.00	800,000,000	400,000,000	
Total ASN538 SPOT								7,856,000,000,000.00	800,000,000	400,000,000	
Total For ASN538								7,856,000,000,000.00	800,000,000	400,000,000	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.21320			0.00	0	
Total ASN540 SPOT									0.00	0	
Total For ASN540									0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	101.62756			0.00	0	
Total ASN541 SPOT									0.00	0	
Total For ASN541									0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.45500	104.81594	10.45500	104.78692			0.00	0	
Total ASN545 SPOT									0.00	0	
Total For ASN545									0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.54500	104.60903	10.54500	104.57983		8,436,000,000,000.00	800,000,000	400,000,000	
Total ASN557 SPOT								8,436,000,000,000.00	800,000,000	400,000,000	
Total For ASN557								8,436,000,000,000.00	800,000,000	400,000,000	
ASN55: On 31/01/2024 Spot Bond			10.40500	104.85883	10.40500	104.82993			0.00	0	
Total ASN558 SPOT									0.00	0	
Total For ASN558									0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.70016			0.00	0	
Total ASN560 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.87379				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.94203				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	109.01327				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	99.23070				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	95.14931				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.97000	104.06990	9.97000	104.04161				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.04560				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	99.87985				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	101.65989				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	101.80238				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.26690				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.67889				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	101.87282				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2023 Spot Bond					0.00000	100.24890				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN612 On 06/05/2024 Spot Bond					0.00000	94.56108				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614 On 21/12/2026 Spot Bond					0.00000	100.54851				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN615 On 28/02/2024 Spot Bond					0.00000	101.32565				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN618 On 11/05/2023 Spot Bond					0.00000	101.66698				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN620 On 21/12/2026 Spot Bond					0.00000	100.52989				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN625 On 28/02/2024 Spot Bond					0.00000	101.24991				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN628 On 02/04/2026 Spot Bond					0.00000	100.20524				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633 On 20/06/2024 Spot Bond					0.00000	100.60217				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634 On 20/06/2026 Spot Bond					0.00000	100.64080				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN63: On 05/06/2023 Spot Bond					0.00000	101.02906				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.80439				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.81772				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.04715				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.22877				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.13212				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.22399				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.20500				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.33997				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.62253				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.64021				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.25272				0.00	0	
Total ASN683 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	96.89069				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.22790				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.61284				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.80053				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.94198				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.80025				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.58123				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.58418				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.94437				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.47595				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.80139				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.29306				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN714: On 31/03/2032 Spot Bond					0.00000	100.23092				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN715: On 15/09/2033 Spot Bond					0.00000	100.84809				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716: On 30/09/2024 Spot Bond					0.00000	100.28055				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718: On 12/06/2024 Spot Bond					0.00000	100.78134				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721: On 05/06/2023 Spot Bond					0.00000	100.97910				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN733: On 31/07/2026 Spot Bond					0.00000	101.75538				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735: On 28/02/2026 Spot Bond					0.00000	101.17103				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736: On 31/03/2026 Spot Bond					0.00000	100.23050				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737: On 20/06/2026 Spot Bond					0.00000	100.56646				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742: On 20/06/2026 Spot Bond					0.00000	100.57237				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746: On 25/11/2024 Spot Bond					0.00000	96.92042				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN74: On 31/10/2026 Spot Bond					0.00000	101.68640				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.64819				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.62288				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.54884	9.54884	9.54884	103.65834				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.84827				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.11000	10.11000	10.11000	104.62131				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.85323				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	101.67661				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	101.67859				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	99.79641				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.50334				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.04050				0.00	0	
Total ASN818 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.20223				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.04495				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.46807				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	103.73162				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.04691				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.05430				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.05419				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.86440				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.87830				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.87830				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.85334				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.62272				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN837 On 21/04/2027 Spot Bond					0.00000	99.71311				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN838 On 21/04/2027 Spot Bond					0.00000	99.71471				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN839 On 21/04/2027 Spot Bond					0.00000	99.71471				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN840 On 22/04/2027 Spot Bond					0.00000	101.85431				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN841 On 25/04/2042 Spot Bond					0.00000	115.24148				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN842 On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN845 On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN846 On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN847 On 29/04/2025 Spot Bond					0.00000	101.82640				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	101.81658				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	100.56655				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN85: On 20/06/2025 Spot Bond					0.00000	100.57851				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	101.17110				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	99.79174				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	101.66920				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	117.21412				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	107.25086				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.83234				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.83234				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.73883				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.71217				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.71217				0.00	0	
Total ASN868 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.22504				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.52315				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	100.64330				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	100.63740				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	101.63182				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	100.86569				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	99.82532				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	100.35466				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	100.72974				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			10.99500	105.78335	10.99500	105.75578				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	100.63150				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	101.57848				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.56055				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.19379				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.21646				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.19379				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.17111				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.18245				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.19946				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.18245				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.19946				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.67462				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.69288				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN93: On 20/12/2025 Spot Bond					0.00000	100.61363				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 06/02/2023 Spot Bond					0.00000	101.91628				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.92226				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.65812				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93: On 31/01/2030 Spot Bond					0.00000	101.74923				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.61977				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.59792				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	100.57824				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.68758				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94: On 20/06/2027 Spot Bond					0.00000	100.56212				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95: On 20/06/2027 Spot Bond					0.00000	100.56655				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95: On 31/08/2027 Spot Bond					0.00000	101.17111				0.00	0	
Total ASN951 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN951										0.00	0	
ASN95: On 31/07/2027 Spot Bond					0.00000	101.76206				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95: On 20/12/2027 Spot Bond					0.00000	100.64927				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95: On 20/12/2025 Spot Bond					0.00000	100.58296				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95: On 20/12/2024 Spot Bond					0.00000	100.54888				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	100.21425				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	67.92267				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.21542				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.00500	100.90999	7.00500	100.89091				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.77464				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.79207				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	99.97727				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.34171				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.09484				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.25923				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.74500	11.74500	11.74500	104.54196				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.57030				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA76 On 31/03/2023 Spot Bond					0.00000	100.29486				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.44268				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.61757				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.40592				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.26760				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.37969				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.41624				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA8 On 30/06/2024 Spot Bond					0.00000	98.50881				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA9 On 30/06/2024 Spot Bond					0.00000	100.38216				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9 On 30/06/2023 Spot Bond					0.00000	100.25249				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA9 On 30/09/2024 Spot Bond					0.00000	100.25735				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9 On 30/09/2024 Spot Bond					0.00000	100.25197				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA9 On 30/06/2025 Spot Bond					0.00000	101.09795				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA9 On 30/06/2025 Spot Bond					0.00000	100.24997				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA9 On 30/09/2025 Spot Bond					0.00000	99.44873				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA9 On 30/06/2023 Spot Bond					0.00000	100.26874				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA9 On 30/09/2023 Spot Bond					0.00000	100.26784				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA9 On 30/09/2027 Spot Bond					0.00000	100.26059				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.29461				0.00	0	
Total BAYB13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB13										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	100.45744				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1: On 30/09/2024 Spot Bond					0.00000	100.30033				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	100.29496				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2: On 30/06/2025 Spot Bond					0.00000	100.29305				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2: On 30/09/2023 Spot Bond					0.00000	100.29461				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	100.29496				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2: On 30/09/2025 Spot Bond					0.00000	100.30569				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD030: On 18/04/2028 Spot Bond			8.85000	8.85000	8.85000	98.85342				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21: On 05/08/2033 Spot Bond					0.00000	101.62115				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.65963				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.45145				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.20923				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.35038				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.20342				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX42 On 31/01/2023 Spot Bond					0.00000	100.64418				0.00	0	
Total BDX42 SPOT										0.00	0	
Total For BDX42										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.52183				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	100.18984				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.51343				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.19199				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.30249				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.21309				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.60278				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID11 On 15/11/2023 Spot Bond			8.59000	102.31802	8.59000	102.29425				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.06364				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.90517				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.32815				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.33533				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.79456				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.97387				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.84000				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.59100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	70.50400				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	51.86300				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BNPP13										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.22305				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	101.03351				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.05555				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.12328				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.08492				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	101.50001				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.15629				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 10/05/2023 Spot Bond					0.00000	101.34571				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	101.21873				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	101.21084				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	100.32961				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	101.75636				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10C On 30/09/2026 Spot Bond					0.00000	100.25520				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	100.24981				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.42990				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.36072				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	101.04536				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.34500	102.48901	8.34500	102.46641				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.64500	104.84893	8.64500	104.82456				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.19500	107.42982	9.19500	107.40314				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.23500	10.23500	10.23500	99.60796				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	102.04534				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR46 On 28/02/2023 Spot Bond					0.00000	101.33966				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.40475				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	102.29668				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	102.40427				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.37594				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	104.12083	4.77000	101.00900				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	100.80000				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.54741				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.60500	104.32870	9.60500	104.30166				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	108.76996	8.70700	107.08600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.83359				0.00	0	
Total CLN366 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	103.00257				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.83500	102.98068	10.83500	102.95066				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	112.46878	6.50000	106.08200				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	102.71400				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.33000	157.54705	6.33000	157.50125				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			8.44000	151.26799	8.44000	151.21564				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49 On 04/09/2024 Spot Bond			9.25000	104.81560	9.25000	104.78942				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	102.20766				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	99.99997				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	99.66817				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN51 On 15/03/2025 Spot Bond				100.00000	0.00000	100.70691				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/04/2023 Spot Bond				100.00000	0.00000	101.65920				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2024 Spot Bond					0.00000	100.25496				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 12/03/2023 Spot Bond					0.00000	100.75715				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	101.09280				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/03/2023 Spot Bond				100.00000	0.00000	100.77815				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.99276				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.85023				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.78532				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2024 Spot Bond					0.00000	100.59131				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	100.75715				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.59344				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	99.82498				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 On 18/07/2025 Spot Bond			10.07500	100.43360	10.07500	100.40678				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.52116				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	101.77328				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	99.83644				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	157.35600				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.79626				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.54500	105.32279	9.54500	105.29611				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.59500	103.81819	9.59500	103.79132				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			9.68500	102.83752	9.68500	102.81066				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			9.73500	9.73500	9.73500	320.79644				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	101.34818				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.30326				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.10847				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	99.82445				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	128.27800				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.41433				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.04500	101.89073	10.04500	101.93414				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.54500	103.18071	9.54500	103.15414				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.67441				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.18052				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	100.91476				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.94810				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.35626				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.77500	102.15178	9.77500	102.12485				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.35059				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.36124				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.69261				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.62876				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	99.82944				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.20847				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.41032				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.65827				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	99.82825				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN585 On 31/05/2024 Spot Bond					0.00000	101.27999				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.75859				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	104.11043				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.58593				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.39946				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.41210				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.75000	156.38982	4.75000	125.57780				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.39110				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2024 Spot Bond					0.00000	100.45153				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.09546				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.01500	9.01500	9.01500	101.43917				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.20093				0.00	0	
Total CLN598 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.72648				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.58593				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.58593				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	101.17500				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.60000	8.60000	8.60000	103.97608				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.39118				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	100.58456				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.33177				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	102.04248				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.12068				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.17500	101.89379	9.17500	101.86886				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61(On 23/10/2024 Spot Bond					0.00000	101.76564				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611(On 14/04/2026 Spot Bond					0.00000	101.50212				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612(On 07/03/2025 Spot Bond					0.00000	100.88348				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613(On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614(On 30/11/2023 Spot Bond					0.00000	101.22027				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615(On 20/12/2029 Spot Bond					0.00000	96.82200				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617(On 20/12/2024 Spot Bond					0.00000	101.99738				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618(On 31/05/2024 Spot Bond					0.00000	101.07401				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620(On 28/10/2024 Spot Bond					0.00000	101.63717				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621(On 28/10/2024 Spot Bond					0.00000	102.05395				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622(On 20/12/2024 Spot Bond					0.00000	98.61900				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN624 On 25/01/2023 Spot Bond					0.00000	101.79459				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			7.90000	104.20680	7.90000	104.18431				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	101.26968				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	100.24772				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.73500	63.32138	12.73500	83.31460				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2024 Spot Bond					0.00000	101.36793				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.24500	102.08406	10.24500	102.05635				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.26553				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2024 Spot Bond					0.00000	101.33145				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.05660				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	101.43122				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.56767				0.00	0	
Total CLN635 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.10700				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.26138				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	101.31145				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.34442				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	101.87313				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.11115				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.57906				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	101.82124				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.57968				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.37431				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.04625				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.26138				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.26138				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	98.80500				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.63761				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.27020				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.00331				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.02300				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	101.02900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	122.72800				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	148.78600				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.19534				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN666 On 02/04/2026 Spot Bond					0.00000	99.26132				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.44400				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	103.45414				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	101.72043				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.14165				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.35825				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.45647	160.24326	5.45647	130.19056				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			5.45647	160.24326	5.45647	130.19140				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.37900				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.43432				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.53723				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.06769				0.00	0	
Total CLN680 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	103.15288				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.84093				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.52271				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.53176				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	101.49395				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.59361				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.59340				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	102.84230				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 26/09/2023 Spot Bond					0.00000	100.37087				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.54590				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.54822				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.04070			8,956,000,000,000.00		800,000,000	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	Opt Intere
Total CLN697 SPOT									8,956,000,000,000.00	800,000,000	400,000,000
Total For CLN697									8,956,000,000,000.00	800,000,000	400,000,000
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.54401			0.00	0	
Total CLN698 SPOT									0.00	0	
Total For CLN698									0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.70722			0.00	0	
Total CLN699 SPOT									0.00	0	
Total For CLN699									0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.98625			0.00	0	
Total CLN700 SPOT									0.00	0	
Total For CLN700									0.00	0	
CLN700 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.34199		10,860,000,000,000.00	1,000,000,000	500,000,000	
Total CLN702 SPOT									10,860,000,000,000.00	1,000,000,000	500,000,000
Total For CLN702									10,860,000,000,000.00	1,000,000,000	500,000,000
CLN702 On 12/02/2025 Spot Bond					0.00000	101.61585			0.00	0	
Total CLN704 SPOT									0.00	0	
Total For CLN704									0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.59711			0.00	0	
Total CLN705 SPOT									0.00	0	
Total For CLN705									0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.46197			0.00	0	
Total CLN707 SPOT									0.00	0	
Total For CLN707									0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.35738			0.00	0	
Total CLN708 SPOT									0.00	0	
Total For CLN708									0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.53765			0.00	0	
Total CLN709 SPOT									0.00	0	
Total For CLN709									0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.91140			0.00	0	
Total CLN710 SPOT									0.00	0	
Total For CLN710									0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	85.15228			0.00	0	
Total CLN711 SPOT									0.00	0	
Total For CLN711									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN711 On 11/03/2023 Spot Bond					0.00000	100.69222				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	101.18486				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.53991				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.53991				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.53991				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.95826			11,355,000,000,000.00	1,000,000,000	500,000,000	
Total CLN717 SPOT									11,355,000,000,000.00	1,000,000,000	500,000,000	
Total For CLN717									11,355,000,000,000.00	1,000,000,000	500,000,000	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.69638				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.96354				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	83.28336				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.94683				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.98780				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.51228				0.00	0	
Total CLN724 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.51228				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.51228				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.51792				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.51792				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.51792				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	86.46523			4,376,000,000,000.00	400,000,000	200,000,000	
Total CLN730 SPOT									4,376,000,000,000.00	400,000,000	200,000,000	
Total For CLN730									4,376,000,000,000.00	400,000,000	200,000,000	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	87.49398			0.00	0	0	
Total CLN731 SPOT									0.00	0	0	
Total For CLN731									0.00	0	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	88.12659			0.00	0	0	
Total CLN732 SPOT									0.00	0	0	
Total For CLN732									0.00	0	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.54566			0.00	0	0	
Total CLN733 SPOT									0.00	0	0	
Total For CLN733									0.00	0	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.70448			0.00	0	0	
Total CLN734 SPOT									0.00	0	0	
Total For CLN734									0.00	0	0	
CLN735 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	97.18354			0.00	0	0	
Total CLN736 SPOT									0.00	0	0	
Total For CLN736									0.00	0	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.81475			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.06330				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	116.39100				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	95.92250				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.24753				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.23715				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	104.34262				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	98.41800				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	102.05903				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.20791				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2023 Spot Bond					0.00000	100.54583				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.83359				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.73688				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.19128				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	103.29128				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	101.73057				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.38226				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	100.36418				0.00	0	
Total CLN760 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	101.36876				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76 On 12/02/2025 Spot Bond					0.00000	101.34696				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76 On 21/07/2027 Spot Bond					0.00000	101.74302				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	95.63453				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	103.29128				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	100.51525				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	106.76787				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77 On 31/07/2024 Spot Bond					0.00000	102.84149				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	84.24321				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	89.90570				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.18858				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.88573				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			7.42500	7.42500	7.42500	122.42487				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.11435				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.27311				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	101.64717				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.65698				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	104.17314				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.70604				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.72763				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN785 On 30/09/2026 Spot Bond					0.00000	100.22503				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	100.50052				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	100.22503				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	109.39432				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	109.22699				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	101.84353				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	99.96000				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.84353				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	102.76217				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.84353				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	101.84353				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	100.22510				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	101.84353				0.00	0	
Total CLN797 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.84367				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	101.85305				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	101.85305				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.17670				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	89.21811				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	101.66287				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	102.11483				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.86299				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.18251				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	101.72566				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.51464				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.85000	98.87695	8.85000	98.85342				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.51735				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	102.06880				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN81 On 31/01/2025 Spot Bond					0.00000	101.84353				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN81 On 31/07/2025 Spot Bond					0.00000	101.84374				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN81 On 31/01/2027 Spot Bond					0.00000	101.86299				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN81 On 31/01/2030 Spot Bond					0.00000	101.64719				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN81 On 31/01/2025 Spot Bond					0.00000	101.84353				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	101.84374				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN82 On 31/05/2025 Spot Bond					0.00000	100.22510				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN82 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN82 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	101.84374				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	101.84374				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN82 On 31/07/2027 Spot Bond					0.00000	101.84342				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	101.84374				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN82 On 31/08/2024 Spot Bond					0.00000	90.23728				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN82 On 31/01/2025 Spot Bond					0.00000	101.84353				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN83 On 31/07/2026 Spot Bond					0.00000	107.21988				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN83 On 31/05/2025 Spot Bond					0.00000	100.97460				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN83 On 31/07/2027 Spot Bond					0.00000	101.84342				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN83 On 31/01/2030 Spot Bond			9.20500	9.20500	9.20500	104.17367				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN83 On 31/08/2025 Spot Bond					0.00000	101.17097				0.00	0	
Total CLN834 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	101.17110				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	101.17111				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	101.17100				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	100.22510				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.56241				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	100.17157				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	98.78900				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	98.14000				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	98.81600				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	100.86916				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	100.20598				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.20828				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	100.22510				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN848 On 31/03/2027 Spot Bond					0.00000	100.22510				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	100.22475				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	101.97130				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN851 On 27/09/2028 Spot Bond					0.00000	100.44020				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond					0.00000	100.56655				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	100.59137				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.62856				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN855 On 20/07/2027 Spot Bond					0.00000	100.64035				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN856 On 23/09/2026 Spot Bond					0.00000	100.54325				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	102.85723				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN85(On 28/02/2024 Spot Bond				100.00000	0.00000	86.06287				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86(On 31/07/2025 Spot Bond					0.00000	101.84374				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86(On 20/06/2027 Spot Bond					0.00000	100.59609				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86(On 20/06/2027 Spot Bond					0.00000	100.56064				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN86(On 09/03/2028 Spot Bond					0.00000	100.83499				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN86(On 31/07/2025 Spot Bond					0.00000	115.67877				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN86(On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	97.79100				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN86(On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	99.63500				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN86(On 31/01/2025 Spot Bond					0.00000	102.04948				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN86(On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	88.87772				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN86(On 15/07/2029 Spot Bond					0.00000	101.60808				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN87(On 31/07/2027 Spot Bond					0.00000	101.62758				0.00	0	
Total CLN870 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN870										0.00	0	
CLN87 On 31/07/2027 Spot Bond					0.00000	101.61776				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN87 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	85.36420				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87 On 31/08/2025 Spot Bond					0.00000	101.17097				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN87 On 20/06/2027 Spot Bond					0.00000	100.57542				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN87 On 29/10/2025 Spot Bond					0.00000	102.30716				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN87 On 29/10/2025 Spot Bond					0.00000	102.30716				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN87 On 24/04/2023 Spot Bond					0.00000	101.59326				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN87 On 31/01/2030 Spot Bond					0.00000	101.60401				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87 On 02/04/2026 Spot Bond					0.00000	100.20093				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88 On 02/04/2026 Spot Bond					0.00000	100.19986				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN88 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	86.96169				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88 On 31/01/2030 Spot Bond					0.00000	101.59812				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	85.72862				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	84.52218				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	84.52218				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	84.34347				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	84.49236				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.46000	5.46000	5.46000	124.87433				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	100.62567				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.59497				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	101.84374				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN894 On 20/12/2025 Spot Bond					0.00000	100.57942				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN895 On 31/08/2025 Spot Bond					0.00000	101.17097				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN896 On 30/09/2027 Spot Bond					0.00000	100.22504				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN897 On 02/04/2026 Spot Bond					0.00000	100.19124				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN898 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	66.43503				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN900 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	65.94336				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN901 On 20/12/2027 Spot Bond			11.25000	11.25000	11.25000	103.86921				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN902 On 20/12/2027 Spot Bond					0.00000	100.63500				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN903 On 20/12/2027 Spot Bond			10.63000	10.63000	10.63000	102.84603				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN904 On 15/09/2029 Spot Bond					0.00000	100.79005				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN905 On 20/12/2029 Spot Bond					0.00000	100.66389				0.00	0	
Total CLN905 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CLN905									0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	100.62154			0.00	0	
Total CLN906 SPOT									0.00	0	
Total For CLN906									0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	100.77756			0.00	0	
Total CLN907 SPOT									0.00	0	
Total For CLN907									0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	100.44800			0.00	0	
Total CLN908 SPOT									0.00	0	
Total For CLN908									0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	100.24200			0.00	0	
Total CLN909 SPOT									0.00	0	
Total For CLN909									0.00	0	
CLN909 On 20/06/2024 Spot Bond					0.00000	100.76503			0.00	0	
Total CLN910 SPOT									0.00	0	
Total For CLN910									0.00	0	
CLN910 On 06/08/2023 Spot Bond					0.00000	100.74588			0.00	0	
Total CLN911 SPOT									0.00	0	
Total For CLN911									0.00	0	
COJ05 On 05/06/2023 Spot Bond			10.22000	101.99026	10.22000	101.96281			0.00	0	1,866,000,00
Total COJ05 SPOT									0.00	0	1,866,000,00
Total For COJ05									0.00	0	1,866,000,00
COJ08 On 22/06/2026 Spot Bond			10.83500	102.38834	10.83500	102.35867			0.00	0	
Total COJ08 SPOT									0.00	0	
Total For COJ08									0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.31000	99.49729	11.31000	99.46722		3,166,800,000,000.00		280,000,000	140,000,00
Total COJG01 SPOT								3,166,800,000,000.00		280,000,000	140,000,00
Total For COJG01								3,166,800,000,000.00		280,000,000	140,000,00
COT01 On 03/04/2023 Spot Bond			9.68500	102.35511	9.68500	102.32853			0.00	0	
Total COT01 SPOT									0.00	0	
Total For COT01									0.00	0	
COT02 On 03/04/2028 Spot Bond			12.60500	93.78880	12.60500	93.75730			0.00	0	
Total COT02 SPOT									0.00	0	
Total For COT02									0.00	0	
COT03 On 05/06/2028 Spot Bond			11.19500	94.07884	11.19500	94.05069			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.10454				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.94500	9.94500	9.94500	102.30301				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.97374				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.30784				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.92996				0.00	0	400,000,00
Total DSY06 SPOT										0.00	0	400,000,00
Total For DSY06										0.00	0	400,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	101.12085				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.38629				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.32091				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.63369				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.64566				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.35000	104.03631	7.35000	104.01555				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV23/R On 27/02/2023 Spot Bond			100.00000	93.24817	100.00000	93.02184				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	93.24817	100.00000	93.02184				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.77000	103.77048	9.77000	103.74359			8,011,400,000,000.00		820,000,000	410,000,000
Total DV24 SPOT									8,011,400,000,000.00		820,000,000	410,000,000
Total For DV24									8,011,400,000,000.00		820,000,000	410,000,000
DV24/R On 18/02/2024 Spot Bond			9.69000	103.85224	9.69000	103.82553				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.85224	9.69000	103.82553				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.14500	101.77893	10.14500	101.75156				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.30500	98.80259	11.30500	98.77307				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.01443	10.10000	103.98658				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.01443	10.10000	103.98658				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.93886				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.30492				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.03999				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.27395				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.71040				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB2 On 31/05/2024 Spot Bond					0.00000	100.00423				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.30528				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	101.50007				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	101.34373				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.55688				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.88562				0.00	0	12,970,000,00
Total DVFB30 SPOT										0.00	0	12,970,000,00
Total For DVFB30										0.00	0	12,970,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	103.54576				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.37815				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.75407				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			9.16000	104.13037	9.16000	104.10461				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.56000	118.32724	5.56000	118.29495				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.38000	104.39106	5.38000	104.36333			269,000,000,000,000.00	50,000,000,000	200,000,000,00	
Total EL037 SPOT									269,000,000,000,000.00	50,000,000,000	200,000,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EL037										9,000,000,000,000.00	50,000,000,000	200,000,000,000
EL037/I On 31/01/2037 Spot Bond			2.25000	149.73311	2.25000	149.70584				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.85000	155.29758	4.85000	155.25818				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.81500	140.19678	4.81500	140.16132				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.82000	136.38501	4.82000	136.35079				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.38000	120.06017	5.38000	120.02811				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.25000	108.09462	5.25000	108.06628				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	149.73311	2.25000	149.70584				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	166.97465				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	164.26358				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	153.79557				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	127.80178				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	126.92990				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 28/07/2025 Spot Bond					0.00000	123.57401				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	114.88527				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 15/04/2024 Spot Bond					0.00000	110.52962				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	112.27988				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	92.97199				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 17/02/2023 Spot Bond					0.00000	103.02155				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN016 On 08/03/2023 Spot Bond					0.00000	99.61395				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN017 On 12/05/2023 Spot Bond					0.00000	102.42829				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN018 On 02/04/2027 Spot Bond					0.00000	104.80857				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN019 On 20/09/2027 Spot Bond					0.00000	100.79198				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.25500	101.64067	10.25500	101.61260				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
EMM04 On 16/05/2028 Spot Bond			12.30500	12.30500	12.30500	94.31016				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.35500	12.35500	12.35500	98.26146				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.34500	10.34500	10.34500	100.36241				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.34500	10.34500	10.34500	100.38546				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.35500	12.35500	12.35500	96.44126				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.49500	11.49500	11.49500	98.27396				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.85500	14.85500	14.85500	91.07715				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.16626				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.84564				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.72423				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.02154				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.11978				0.00	0	
Total EPF022 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For EPF022										0.00	0	
EPF02: On 07/09/2026 Spot Bond					0.00000	100.87861				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF02: On 14/03/2025 Spot Bond					0.00000	100.69943				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF02: On 12/09/2025 Spot Bond					0.00000	100.73678				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF02: On 10/11/2025 Spot Bond					0.00000	101.34704				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	100.66555				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC5: On 10/11/2023 Spot Bond					0.00000	101.27963				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	101.30778				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.12667				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	101.51362				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond					0.00000	101.62008				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.49044				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.04627				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01(On 12/11/2024 Spot Bond					0.00000	101.39217				0.00	500,000,000	500,000,00
Total EQT010 SPOT										0.00	500,000,000	500,000,00
Total For EQT010										0.00	500,000,000	500,000,00
EQT01(On 11/11/2023 Spot Bond					0.00000	101.22207				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01(On 11/11/2025 Spot Bond					0.00000	101.28522				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01(On 11/11/2027 Spot Bond					0.00000	101.30680				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B(On 17/05/2025 Spot Bond					0.00000	101.23489				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B(On 17/05/2027 Spot Bond					0.00000	101.27988				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C(On 17/05/2025 Spot Bond					0.00000	101.25729				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C(On 17/05/2027 Spot Bond					0.00000	101.30229				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2(On 17/08/2023 Spot Bond					0.00000	101.25757				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2(On 17/05/2025 Spot Bond					0.00000	101.24687				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3(On 17/05/2027 Spot Bond					0.00000	101.25000				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ES23 On 25/01/2023 Spot Bond			7.85000	104.70725	7.85000	104.68479			380,725,000,000,000.00	48,500,000,000	194,000,000,000
Total ES23 SPOT									380,725,000,000,000.00	48,500,000,000	194,000,000,000
Total For ES23									380,725,000,000,000.00	48,500,000,000	194,000,000,000
ES23/R On 25/01/2023 Spot Bond			10.00000	104.62735	10.00000	104.59879			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.26500	98.31479	9.26500	98.29033			72,267,000,000.00	7,800,000	2,594,648,800
Total ES26 SPOT									72,267,000,000.00	7,800,000	2,594,648,800
Total For ES26									72,267,000,000.00	7,800,000	2,594,648,800
ES26/R On 02/04/2026 Spot Bond			7.85000	102.18110	7.85000	102.15948			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.81000	76.67290	12.03500	75.56160			1,913,220,000,000.00	162,000,000	1,012,718,800
Total ES33 SPOT									1,913,220,000,000.00	162,000,000	1,012,718,800
Total For ES33									1,913,220,000,000.00	162,000,000	1,012,718,800
ES33/R On 15/09/2033 Spot Bond			7.50000	102.44990	7.50000	102.42906			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.10500	75.12125	12.32500	73.84688			968,400,000,000.00	80,000,000	4,114,971,600
Total ES42 SPOT									968,400,000,000.00	80,000,000	4,114,971,600
Total For ES42									968,400,000,000.00	80,000,000	4,114,971,600
ES42/R On 25/04/2042 Spot Bond			8.50000	101.82308	8.50000	101.79979			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.34500	11.34500	11.34500	99.60528			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.05000	14.05000	14.05000	93.77449			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.71123			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.27688			0.00	0	
Total FIFB17 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.62008				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.57811				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.12073				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.60622				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.23607				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.10002				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.15441				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.16801				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.93091				0.00	0	330,000,00
Total FRB24 SPOT										0.00	0	330,000,00
Total For FRB24										0.00	0	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.24997				0.00	70,000,000	35,000,00
Total FRB25 SPOT										0.00	70,000,000	35,000,00
Total For FRB25										0.00	70,000,000	35,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.91896				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.92500	104.73237	8.92500	104.70725			624,750,000,000.00	70,000,000	35,000,000
Total FRB27 SPOT									624,750,000,000.00	70,000,000	35,000,000
Total For FRB27									624,750,000,000.00	70,000,000	35,000,000
FRB28 On 02/12/2025 Spot Bond					0.00000	104.84566			0.00	50,000,000	25,000,000
Total FRB28 SPOT									0.00	50,000,000	25,000,000
Total For FRB28									0.00	50,000,000	25,000,000
FRB29 On 19/04/2026 Spot Bond					0.00000	101.38931			0.00	0	
Total FRB29 SPOT									0.00	0	
Total For FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.84500	99.96126	8.84500	99.93750			530,700,000,000.00	60,000,000	30,000,000
Total FRB30 SPOT									530,700,000,000.00	60,000,000	30,000,000
Total For FRB30									530,700,000,000.00	60,000,000	30,000,000
FRB31 On 24/11/2026 Spot Bond					0.00000	101.78416			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	100.35703			0.00	20,000,000	10,000,000
Total FRB32 SPOT									0.00	20,000,000	10,000,000
Total For FRB32									0.00	20,000,000	10,000,000
FRB33 On 29/09/2029 Spot Bond					0.00000	100.36259			0.00	0	
Total FRB33 SPOT									0.00	0	
Total For FRB33									0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	101.15787			0.00	110,000,000	55,000,000
Total FRB34 SPOT									0.00	110,000,000	55,000,000
Total For FRB34									0.00	110,000,000	55,000,000
FRBI23 On 07/12/2023 Spot Bond			4.77000	324.25385	4.77000	324.17246			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.65500	3.65500	3.65500	165.95458			475,150,000,000.00	130,000,000	65,000,000
Total FRBI25 SPOT									475,150,000,000.00	130,000,000	65,000,000
Total For FRBI25									475,150,000,000.00	130,000,000	65,000,000
FRBI28 On 31/03/2028 Spot Bond			4.51000	214.72955	4.51000	214.67718			676,500,000,000.00	150,000,000	75,000,000
Total FRBI28 SPOT									676,500,000,000.00	150,000,000	75,000,000
Total For FRBI28									676,500,000,000.00	150,000,000	75,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRBI29 On 31/03/2029 Spot Bond			4.99500	4.99500	4.99500	114.21760			599,400,000,000.00	120,000,000	60,000,000
Total FRBI29 SPOT									599,400,000,000.00	120,000,000	60,000,000
Total For FRBI29									599,400,000,000.00	120,000,000	60,000,000
FRBI33 On 07/12/2033 Spot Bond			5.26500	5.26500	5.26500	231.77013			105,300,000,000.00	20,000,000	10,000,000
Total FRBI33 SPOT									105,300,000,000.00	20,000,000	10,000,000
Total For FRBI33									105,300,000,000.00	20,000,000	10,000,000
FRBI46 On 31/03/2046 Spot Bond			5.38500	100.51401	5.38500	100.48713			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			5.30000	101.01933	5.30000	100.99245			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			8.75763	8.75763	8.75763	85.89599			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			8.75772	8.75772	8.75772	85.05053			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			4.93000	4.93000	4.93000	161.85548			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
FRC181 On 06/08/2023 Spot Bond					0.00000	95.35037			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC256 On 17/07/2027 Spot Bond					0.00000	103.30362			0.00	0	0
Total FRC256 SPOT									0.00	0	0
Total For FRC256									0.00	0	0
FRC267 On 06/08/2023 Spot Bond					0.00000	102.21061			0.00	0	0
Total FRC267 SPOT									0.00	0	0
Total For FRC267									0.00	0	0
FRC271 On 30/01/2023 Spot Bond					0.00000	101.68981			0.00	0	0
Total FRC271 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			10.33400	10.33400	10.33400	104.23130				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.60224				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.55000	6.55000	6.55000	124.03619				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.68792				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.38000	6.38000	6.38000	121.77652				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.30926				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.32503				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.89798				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	102.38458				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.84762				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.19398				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	102.03583				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305: On 27/02/2023 Spot Bond					0.00000	101.06816				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306: On 31/05/2024 Spot Bond					0.00000	101.96736				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308: On 20/06/2024 Spot Bond					0.00000	100.54596				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309: On 20/12/2024 Spot Bond					0.00000	100.59501				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310: On 20/06/2024 Spot Bond					0.00000	100.63171				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313: On 13/10/2026 Spot Bond					0.00000	103.82665				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315: On 15/09/2033 Spot Bond					0.00000	100.71986				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316: On 31/07/2034 Spot Bond					0.00000	101.68255				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317: On 20/12/2024 Spot Bond					0.00000	100.59028				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318: On 20/12/2026 Spot Bond					0.00000	100.63144				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319: On 20/12/2024 Spot Bond					0.00000	100.72756				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC32: On 20/06/2026 Spot Bond					0.00000	100.59893				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.19232				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	101.40355				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.38194				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	102.59104				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.05135				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.32476				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	100.70709				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.53440				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	100.66194				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	100.73005				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	102.00957				0.00	0	
Total FRC348 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.79183				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.70592				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	101.11456				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	101.96665				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.92278				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.84520				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.80673				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.82161				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.81500				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.71015				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2023 Spot Bond					0.00000	100.29672				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	101.57292				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.61410				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	101.93400				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	93.77891				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.16674				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	92.57418				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	92.72746				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.94600				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.93961				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	94.13757				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.97815				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37(On 20/06/2026 Spot Bond					0.00000	90.91271				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	90.75944				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37(On 20/12/2026 Spot Bond					0.00000	100.55882				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37(On 23/09/2023 Spot Bond					0.00000	100.55458				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38(On 20/12/2026 Spot Bond					0.00000	100.60489				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38(On 15/02/2025 Spot Bond					0.00000	101.19915				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38(On 15/02/2025 Spot Bond					0.00000	101.19915				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38(On 16/02/2025 Spot Bond					0.00000	101.17755				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38(On 16/02/2025 Spot Bond					0.00000	101.17755				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38(On 07/12/2023 Spot Bond					0.00000	101.14030				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38(On 30/04/2027 Spot Bond					0.00000	101.84379				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39(On 25/04/2023 Spot Bond					0.00000	101.99713				0.00	0	
Total FRC390 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC390										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	102.34525				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	101.51656				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	100.39569				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	101.84375				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	101.88502				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			14.11500	14.11500	14.11500	99.05630				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	101.99260				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	102.12676				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	102.20940				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.59000	10.59000	10.59000	104.72739				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	100.76100				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	101.63484				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			12.81500	12.81500	12.81500	102.24145				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			10.58500	10.58500	10.58500	106.95469				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.04910				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	99.94660				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	100.60067				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.00500	11.00500	11.00500	103.68299				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	101.84379				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	101.98018				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	101.27270				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	102.05271				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	101.28581				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41: On 31/05/2025 Spot Bond					0.00000	101.22818				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	101.62420				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	101.98000				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.26823				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	102.03751				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 30/04/2026 Spot Bond					0.00000	101.84379				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.44020				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.44768				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.44768				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	101.19417				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	101.84369				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	100.33510				0.00	0	
Total FRC426 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	100.35113				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 21/06/2027 Spot Bond					0.00000	100.59311				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	101.84385				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	101.97324				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.17118				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	101.84372				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.17118				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.22788				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	101.11927				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	100.61676				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/01/2030 Spot Bond			9.47500	9.47500	9.47500	107.10235				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.74876				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC438 On 31/08/2027 Spot Bond					0.00000	100.75639				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC440 On 31/07/2025 Spot Bond					0.00000	101.99085				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC441 On 31/08/2027 Spot Bond					0.00000	101.18252				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC442 On 31/08/2027 Spot Bond					0.00000	101.18252				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC443 On 20/12/2027 Spot Bond					0.00000	100.63747				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC444 On 23/09/2026 Spot Bond					0.00000	100.54477				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC445 On 28/10/2023 Spot Bond					0.00000	101.75576				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC446 On 31/08/2027 Spot Bond					0.00000	101.17118				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC447 On 15/03/2028 Spot Bond					0.00000	100.77962				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC448 On 31/08/2027 Spot Bond					0.00000	100.63057				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC449 On 31/08/2027 Spot Bond					0.00000	100.63658				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC45(On 20/12/2030 Spot Bond					0.00000	100.55737				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.91000	111.13755	4.91000	111.10916				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.13000	120.78612	5.13000	120.75485				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.96104				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.68228				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.56919				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.38146				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.86759				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.75018				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.41612				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.89240				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	101.73707				0.00	0	
Total FRJ29S SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.48455				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.63800	4.63800	4.63800	109.25921				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.10000	5.10000	5.10000	121.18433				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	101.41380				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.24000	119.22677	5.24000	119.19555				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.28000	231.52788	5.28000	231.46661				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.56000	114.82595	5.56000	114.79490				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.28000	5.28000	5.28000	231.46661				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			4.83000	162.21304	4.83000	162.17230				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	115.42274	3.70500	115.39721				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.18000	120.07431	5.18000	120.04305				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.40000	229.11690	5.40000	229.05553				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.45000	228.12113	5.45000	228.05976				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.01000	164.83798	4.01000	164.80017				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.48000	227.52617	5.48000	227.46475				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.38000	117.27691	5.38000	117.24576				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.95000	210.29844	4.95000	210.24467				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.13000	107.46204	6.13000	107.43136				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.16000	208.22083	5.16000	208.16640				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.22000	207.63158	5.22000	207.57696				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.99000	217.68943	5.99000	217.62769				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.08000	108.08466	6.08000	108.05394				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.38000	5.38000	5.38000	117.24576				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS136 On 31/01/2038 Spot Bond			5.36000	117.55311	5.36000	117.52194				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			5.03000	209.50416	5.03000	209.45013				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.76000	222.06139	5.76000	221.99979				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.16000	208.22083	5.16000	208.16640				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.16000	208.22083	5.16000	208.16640				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS144 On 31/03/2028 Spot Bond			4.56100	214.21048	4.56100	214.15793				0.00	0	
Total FRS144 SPOT										0.00	0	
Total For FRS144										0.00	0	
FRS145 On 31/03/2028 Spot Bond			4.78000	162.37157	4.78000	162.33101				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			4.78000	162.37157	4.78000	162.33101				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.51000	204.81050	5.51000	204.75506				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			5.55000	204.42488	5.55000	204.36930				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			4.75000	162.46679	4.75000	162.42632				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.02500	209.55371	5.02500	209.49970				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			5.56000	5.56000	5.56000	204.27301				0.00	0	
Total FRS153 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS153										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	102.02766				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	100.65836				0.00	414,000,000	119,900,00
Total FRS180 SPOT										0.00	414,000,000	119,900,00
Total For FRS180										0.00	414,000,000	119,900,00
FRS18: On 27/09/2025 Spot Bond					0.00000	100.37082				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	165.94419				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	140.54103				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	183.97166				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	241.35838				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	101.34689				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	101.47975				0.00	468,000,000	135,500,00
Total FRS199 SPOT										0.00	468,000,000	135,500,00
Total For FRS199										0.00	468,000,000	135,500,00
FRS20: On 12/08/2025 Spot Bond					0.00000	101.31122				0.00	0	110,300,00
Total FRS200 SPOT										0.00	0	110,300,00
Total For FRS200										0.00	0	110,300,00
FRS20: On 06/08/2025 Spot Bond					0.00000	101.09888				0.00	0	136,400,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS201 SPOT										0.00	0	136,400,00
Total For FRS201										0.00	0	136,400,00
FRS201 On 14/10/2025 Spot Bond					0.00000	99.88025				0.00	0	130,000,00
Total FRS206 SPOT										0.00	0	130,000,00
Total For FRS206										0.00	0	130,000,00
FRS206 On 18/11/2024 Spot Bond					0.00000	101.17113				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.51335				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.53440				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22{ On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23{ On 14/08/2027 Spot Bond					0.00000	101.34994				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23{ On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23{ On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23{ On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23{ On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23{ On 31/03/2032 Spot Bond					0.00000	129.13420				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23{ On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23{ On 13/10/2023 Spot Bond					0.00000	108.57433				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24{ On 31/03/2032 Spot Bond					0.00000	105.61819				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24{ On 12/12/2025 Spot Bond					0.00000	74.22375				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24{ On 09/12/2023 Spot Bond					0.00000	101.14461				0.00	0	
Total FRS243 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	107.60700				0.00	0	90,000,00
Total FRS244 SPOT										0.00	0	90,000,00
Total For FRS244										0.00	0	90,000,00
FRS24 On 19/01/2024 Spot Bond					0.00000	102.72825				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	97.27025				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.94159				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	111.12805				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.46761				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.21934				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.33113				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	113.25868				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.33281				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 31/03/2032 Spot Bond					0.00000	100.33145				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	100.38731				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.66262				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.66941				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.34471				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.23000	10.23000	10.23000	99.55931				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.23000	10.23000	10.23000	99.55931				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.75185				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS28 On 13/11/2023 Spot Bond					0.00000	98.17929				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			11.40400	11.40400	11.40400	94.68680				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	93.60708				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	90.16031				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	94.97251				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS29 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS29 On 09/05/2025 Spot Bond					0.00000	101.81174				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS29 On 12/05/2023 Spot Bond					0.00000	102.51149				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS30 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30 On 16/05/2027 Spot Bond					0.00000	101.26900				0.00	0	
Total FRS301 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS304 On 06/07/2023 Spot Bond					0.00000	100.02749				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	101.84379				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2023 Spot Bond					0.00000	100.65686				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	103.66592				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS309 On 21/09/2023 Spot Bond			9.34500	9.34500	9.34500	104.06226				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS310 On 21/09/2023 Spot Bond					0.00000	100.57685				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	104.30253				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS312 On 27/04/2024 Spot Bond					0.00000	101.51901				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS314 On 03/06/2024 Spot Bond					0.00000	100.73969				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.41000	4.41000	4.41000	325.19001				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.79000	327.02767	3.79000	326.95421				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.15000	4.15000	4.15000	325.92801				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.50820				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.08000	111.19696	5.08000	111.16829				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.77000	68.40141	4.77000	115.08955				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.90000	3.90000	3.90000	165.15679				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.18000	4.18000	4.18000	164.25096				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.21000	5.21000	5.21000	322.93560				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.60000	7.60000	7.60000	102.84709				0.00	0	3,000,000.00
Total FRX23 SPOT										0.00	0	3,000,000.00
Total For FRX23										0.00	0	3,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX24 On 10/12/2024 Spot Bond			8.38500	105.05234	8.38500	105.02864				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.56500	107.14949	8.56500	107.12507				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.80000	104.84202	8.80000	104.81721			528,000,000,000.00		60,000,000	46,120,30
Total FRX26 SPOT									528,000,000,000.00		60,000,000	46,120,30
Total For FRX26									528,000,000,000.00		60,000,000	46,120,30
FRX27 On 07/03/2027 Spot Bond			8.84500	108.13959	8.84500	108.11374				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.62500	106.75376	9.62500	106.72650				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.15000	102.38004	10.15000	102.35250			507,500,000,000.00		50,000,000	25,000,00
Total FRX30 SPOT									507,500,000,000.00		50,000,000	25,000,00
Total For FRX30									507,500,000,000.00		50,000,000	25,000,00
FRX31 On 21/02/2031 Spot Bond			10.29500	99.39634	10.29500	99.36923			514,750,000,000.00		50,000,000	25,000,00
Total FRX31 SPOT									514,750,000,000.00		50,000,000	25,000,00
Total For FRX31									514,750,000,000.00		50,000,000	25,000,00
FRX32 On 31/03/2032 Spot Bond			10.45500	103.35147	10.45500	103.32254			4,809,300,000,000.00		460,000,000	230,000,00
Total FRX32 SPOT									4,809,300,000,000.00		460,000,000	230,000,00
Total For FRX32									4,809,300,000,000.00		460,000,000	230,000,00
FRX45 On 14/04/2045 Spot Bond			11.75000	72.54966	11.75000	72.52690				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.17437				0.00	0	1,892,116,60
Total FS6A3 SPOT										0.00	0	1,892,116,60
Total For FS6A3										0.00	0	1,892,116,60
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.06460				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.02990				0.00	0	
Total FS7A2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.05346				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.06039				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	101.70476				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	101.73880				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.85548				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.40004				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.11699				0.00	0	140,000.00
Total GH5A31 SPOT										0.00	0	140,000.00
Total For GH5A31										0.00	0	140,000.00
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.15773				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.43740				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.59500	116.98265	4.59500	116.95384				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.92194				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.72900	103.42369	8.72900	103.39941				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.35940				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.35500	105.47844	7.35500	105.45750				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.61064				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.83828				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.56414				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.25101				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.34262				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.73617				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.25540				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.03626				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.91340				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT33 On 18/04/2026 Spot Bond					0.00000	100.32928				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	100.62630				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.37600				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.19440				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.56496				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.29518				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.58139				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.80392				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	102.19325				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	102.08789				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.74361				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.68655				0.00	0	
Total GRT50 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	100.68175				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	100.71182				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GS000 On 08/11/2023 Spot Bond					0.00000	101.23660				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.08191				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.30160				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H10T5 On 27/03/2024 Spot Bond			8.97500	8.97500	8.97500	100.66998				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H12T1 On 20/01/2023 Spot Bond					0.00000	101.32687				0.00	0	
Total H12T16 SPOT										0.00	0	
Total For H12T16										0.00	0	
H12T1 On 31/03/2027 Spot Bond					0.00000	100.22510				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T2 On 04/04/2023 Spot Bond					0.00000	100.16129				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T2 On 31/07/2027 Spot Bond					0.00000	101.52942				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T2 On 30/03/2023 Spot Bond					0.00000	100.26097				0.00	0	
Total H12T26 SPOT										0.00	0	
Total For H12T26										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.56110				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T6 On 28/02/2023 Spot Bond					0.00000	100.94887				0.00	0	
Total HC5T6 SPOT										0.00	0	
Total For HC5T6										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.35301				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.36178				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.78100				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.30879				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	99.81538				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	101.34223				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	101.36973				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			5.07000	323.41209	5.07000	323.32834				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.20000	5.20000	5.20000	323.84679				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.49500	103.16240	10.49500	103.13374			629,700,000,000.00		60,000,000	40,000,000
Total HWAY30 SPOT									629,700,000,000.00		60,000,000	40,000,000
Total For HWAY30									629,700,000,000.00		60,000,000	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY3 On 28/02/2033 Spot Bond			5.06000	78.77145	5.06000	112.36049				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.85000	87.99782	11.85000	87.97029			2,488,500,000,000.00		210,000,000	4,392,709,600
Total HWAY34 SPOT									2,488,500,000,000.00		210,000,000	4,392,709,600
Total For HWAY34									2,488,500,000,000.00		210,000,000	4,392,709,600
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.31382	100.00000	13.28451				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.91500	87.00075	11.91500	86.97338				0.00	0	4,590,000,000
Total HWAY35 SPOT										0.00	0	4,590,000,000
Total For HWAY35										0.00	0	4,590,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.30952	100.00000	13.28021				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.32000	167.08862	3.33000	167.02045			982,161,279,192,000.00	295,831,710,600	645,764,691,300	
Total I2025 SPOT									982,161,279,192,000.00	295,831,710,600	645,764,691,300	
Total For I2025									982,161,279,192,000.00	295,831,710,600	645,764,691,300	
I2029 On 31/03/2029 Spot Bond			4.15000	119.88032	4.12500	120.02366			997,686,671,635,000.00	240,406,426,900	143,784,462,500	
Total I2029 SPOT									997,686,671,635,000.00	240,406,426,900	143,784,462,500	
Total For I2029									997,686,671,635,000.00	240,406,426,900	143,784,462,500	
I2033 On 28/02/2033 Spot Bond			4.41000	116.15928	4.41000	116.13117			605,709,365,625,000.00	137,349,062,500	374,283,940,500	
Total I2033 SPOT									605,709,365,625,000.00	137,349,062,500	374,283,940,500	
Total For I2033									605,709,365,625,000.00	137,349,062,500	374,283,940,500	
I2038 On 31/01/2038 Spot Bond			4.48000	130.51417	4.48000	130.48261			16,803,477,376,000.00	3,750,776,200	540,880,527,800	
Total I2038 SPOT									16,803,477,376,000.00	3,750,776,200	540,880,527,800	
Total For I2038									16,803,477,376,000.00	3,750,776,200	540,880,527,800	
I2046 On 31/03/2046 Spot Bond			4.48000	115.85693	4.48500	115.73596			25,306,139,264,000.00	5,648,691,800	501,622,740,600	
Total I2046 SPOT									25,306,139,264,000.00	5,648,691,800	501,622,740,600	
Total For I2046									25,306,139,264,000.00	5,648,691,800	501,622,740,600	
I2050 On 31/12/2050 Spot Bond			4.47000	116.85703	4.45000	117.25001			49,389,399,222,000.00	11,049,082,600	407,290,722,000	
Total I2050 SPOT									49,389,399,222,000.00	11,049,082,600	407,290,722,000	
Total For I2050									49,389,399,222,000.00	11,049,082,600	407,290,722,000	
IBG01 On 07/02/2025 Spot Bond					0.00000	101.19918				0.00	0	
Total IBG01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.99489				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.87000	323.97288	4.87000	323.89072				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.24149				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.31763				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.27177				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	99.94706				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.09347				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.14760				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.53381				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.45243				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	101.03615				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.55192				0.00	505,200,000	146,100,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL145 SPOT										0.00	505,200,000	146,100,000
Total For IBL145										0.00	505,200,000	146,100,000
IBL147 On 03/07/2025 Spot Bond					0.00000	100.20084				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.03681				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.06225				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.01885				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	101.63383				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.73533				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.34232				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	102.71173				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	99.95622				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	99.95539				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.29641				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL168 On 18/05/2026 Spot Bond					0.00000	101.24049				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	99.83095				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.49166				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.07813				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.28446				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.62862				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.34891				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.04465				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.43362				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.38122				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.76356				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.43467				0.00	0	
Total IBL201 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.24704				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.87678				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.85009				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.82339				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	101.49417				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.61783				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.13661				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			7.02500	7.02500	7.02500	100.76734				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			7.02500	7.02500	7.02500	100.76546				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			7.02500	7.02500	7.02500	100.77290				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			7.02500	7.02500	7.02500	100.76050				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.18434				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.57979				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.54102				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.34500	9.34500	9.34500	99.89793				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.95209				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.59712				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			7.90500	7.90500	7.90500	101.59889				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.44403				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	101.26575				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.09409				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.22301				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL227 On 25/05/2027 Spot Bond					0.00000	96.76708				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.83679				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.72835				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.74777				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.52581				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.80500	8.80500	8.80500	100.74751				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.32071				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.32951				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.25454				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.11629				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.01082				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	99.89340				0.00	0	
Total IBL238 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	99.82955				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	102.80570				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	101.52436				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.58641				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	101.36004				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.71000	9.71000	9.71000	101.82685				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.26487				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.43121				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			7.85500	101.45831	7.85500	101.43639				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.00001				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	101.41958				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.02442				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	100.79129				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	100.67815				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	100.67063				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	100.35929				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.28000	105.10179	9.28000	105.07589				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.72115				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.38500	101.54750	9.38500	101.52178				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.90500	103.67138	10.90500	103.72147				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.94500	103.81264	9.94500	103.78496				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.54844				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.84188				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.46837				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.40218				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.49919				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.12653				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	98.35420				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.69500	100.81996	8.69500	100.79639				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.27599				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	101.29187				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	105.39587				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	102.49732				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.36118				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.86640				0.00	0	
Total INLV09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.10768				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.51477				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.36378				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.42651				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	99.88364				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.38008				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.39695				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.58949				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.26243				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.19716				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.73680				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	100.67063				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPFC40 On 25/02/2023 Spot Bond					0.00000	101.00482				0.00	0	
Total IPFC40 SPOT										0.00	0	
Total For IPFC40										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.07804				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.82000	201.84367	5.82000	201.78736				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.98134				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.72000	202.79526	5.72000	202.73922				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.07219				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.00843				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.05640				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.69640				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.93564				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.46114				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.91909				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.04948				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.26910				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.15000	99.11860	8.15000	99.09684				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.09863				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.08500	103.31297	7.08500	103.29343				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.81449				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.20000	102.29188	8.20000	102.26917				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.84380				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.14000	102.26974	8.14000	102.24719				0.00	0	
Total IVC202 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.31842				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.85517				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			8.50000	8.50000	8.50000	102.42208				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			9.20000	9.20000	9.20000	101.84350				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.67481				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.65882				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.55500	6.55500	6.55500	101.83210				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.30500	102.17734	8.30500	102.15449				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.63500	101.96284	5.63500	101.84455				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	101.33605				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	104.11656				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.62567				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.10618				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.33740				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.99607				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.31500	9.31500	9.31500	99.43553				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	99.88593				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.29000	8.29000	8.29000	102.70065				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond					0.00000	99.88523				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.06603				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	100.79804				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	100.59153				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC237 On 20/12/2027 Spot Bond					0.00000	100.38585				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVZ123 On 19/01/2023 Spot Bond			7.65000	7.65000	7.65000	99.72827				0.00	0	
Total IVZ123 SPOT										0.00	0	
Total For IVZ123										0.00	0	
IVZ127 On 31/01/2023 Spot Bond			7.65000	7.65000	7.65000	99.47876				0.00	0	
Total IVZ127 SPOT										0.00	0	
Total For IVZ127										0.00	0	
IVZ128 On 02/03/2023 Spot Bond			7.75000	7.75000	7.75000	98.84567				0.00	0	
Total IVZ128 SPOT										0.00	0	
Total For IVZ128										0.00	0	
IVZ129 On 02/02/2023 Spot Bond			7.65000	7.65000	7.65000	99.43729				0.00	0	
Total IVZ129 SPOT										0.00	0	
Total For IVZ129										0.00	0	
IVZ130 On 07/02/2023 Spot Bond			7.65000	7.65000	7.65000	99.33378				0.00	0	
Total IVZ130 SPOT										0.00	0	
Total For IVZ130										0.00	0	
IVZ131 On 09/02/2023 Spot Bond			7.65000	7.65000	7.65000	99.29244				0.00	0	
Total IVZ131 SPOT										0.00	0	
Total For IVZ131										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.63485				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.02561				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.74261				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	99.80415				0.00	0	
Total KAP017 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	99.99671				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	101.68423				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.68008				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	101.67068				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	101.13294				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	100.90413				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	99.97711				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	99.97663				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	100.33369				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	100.34164				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	101.12017				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	101.13924				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.44500	118.04553	9.44500	118.01544				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.24537				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.14766				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.98460				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.96086				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.58817				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.34308				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.39334				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.13658				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.16427				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.19196				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MAR01 On 17/09/2023 Spot Bond					0.00000	100.77305				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	100.83464				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	101.09301				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	101.07828				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.55610				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07i On 31/05/2025 Spot Bond					0.00000	101.08470				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07i On 30/09/2025 Spot Bond					0.00000	100.27409				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04i On 23/02/2023 Spot Bond					0.00000	101.01294				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	101.57212				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.51513				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.31558				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04i On 27/03/2024 Spot Bond					0.00000	100.52869				0.00	0	
Total MBP049 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.73211				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.31774				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.69500	8.69500	8.69500	110.57094				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.66448				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.33083				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.61920				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.34500	100.64984	9.34500	100.62459				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.06767				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.59500	95.72608	9.59500	95.69262				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.31053				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.17500	100.54355	10.17500	100.51599				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.62212				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.35029				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.58332				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.99295				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.92752				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.08994				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.74838				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.95473				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.02350				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	102.41431				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.29000	101.09179	9.29000	101.06685				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	105.39278				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN25 On 29/06/2024 Spot Bond					0.00000	101.15135				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.75694				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.53361				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.08434				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.53563				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.00165				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.92907				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.09214				0.00	2,000,000,000	2,000,000,000
Total MTN32 SPOT										0.00	2,000,000,000	2,000,000,000
Total For MTN32										0.00	2,000,000,000	2,000,000,000
MTN33 On 13/09/2029 Spot Bond					0.00000	101.17610				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	101.25345				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	101.28815				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.16821				0.00	0	
Total MWAR05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MWAR05										0.00	0	
MWAR On 22/02/2024 Spot Bond					0.00000	101.37723				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR On 22/11/2024 Spot Bond					0.00000	101.15453				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR On 22/05/2025 Spot Bond					0.00000	101.15465				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR On 22/11/2025 Spot Bond					0.00000	101.10044				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	101.01925				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.52108				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.60808				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.68186				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.74960				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.17000	104.94288	9.17000	104.91731				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.22500	105.50286	10.22500	105.47428				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.78000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.53356				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.66904				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.52168				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.64875				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.71000	104.18986	8.71000	104.16532				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.40300	105.85664	8.40300	105.83297			3,613,290,000,000.00	430,000,000	430,000,000	
Total NBK16A SPOT									3,613,290,000,000.00	430,000,000	430,000,000	
Total For NBK16A									3,613,290,000,000.00	430,000,000	430,000,000	
NBK17 On 22/04/2026 Spot Bond			8.97500	104.92889	8.97500	104.90358			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			9.06500	104.87838	9.06500	104.85284			0.00	0	190,000,000	
Total NBK20A SPOT									0.00	0	190,000,000	
Total For NBK20A									0.00	0	190,000,000	
NBK21 On 21/07/2027 Spot Bond			9.17000	110.35871	9.17000	110.33182			0.00	0	0	
Total NBK21A SPOT									0.00	0	0	
Total For NBK21A									0.00	0	0	
NBK23 On 19/11/2025 Spot Bond			7.82300	108.76107	7.82300	108.73802			0.00	0	0	
Total NBK23A SPOT									0.00	0	0	
Total For NBK23A									0.00	0	0	
NBK24 On 19/11/2027 Spot Bond			8.86500	109.62626	8.86500	109.60000			0.00	0	2,000,000,000	
Total NBK24A SPOT									0.00	0	2,000,000,000	
Total For NBK24A									0.00	0	2,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK25/ On 17/02/2023 Spot Bond			8.55000	8.55000	8.55000	104.42494				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.91916				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	79.60476	100.00000	79.44029				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	104.37173				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			8.79000	108.59382	8.79000	108.56802				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			8.65500	105.14478	8.65500	105.12057				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			8.93500	109.37181	8.93500	109.34583				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			8.74000	104.65366	8.74000	104.62933				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			8.50000	102.35037	8.50000	102.32684				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.35046				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.73569				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.30264				0.00	0	
Total NBK36B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	82.38908				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.94302				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.94023				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.26892				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.81092				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.18412				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.67624				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.89132				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.38415				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.63684				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.56369				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	101.78149				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.59808				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.95116				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.00182				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.14226				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.73249				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	99.89129				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.34153				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.56084				0.00	480,000,000	240,000,000
Total NCLN82 SPOT										0.00	480,000,000	240,000,000
Total For NCLN82										0.00	480,000,000	240,000,000
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.19000	103.83856	10.19000	103.81006				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.55788				0.00	0	
Total NCLN84 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.84500	103.97928	9.84500	103.95168				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.56084				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.56542				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.57133				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.96356				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.96356				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.20385				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	100.98105				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.57181				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.08222				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.03601				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.60707				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.47623				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.35593				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.22715				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	104.30388				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.74463				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.96505				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	103.82611				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.60877				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	105.45690				0.00	40,000,000	20,000,000
Total NGT107 SPOT										0.00	40,000,000	20,000,000
Total For NGT107										0.00	40,000,000	20,000,000
NGT10 On 08/09/2026 Spot Bond					0.00000	104.58122				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.89886				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT11(On 27/12/2026 Spot Bond					0.00000	102.03901				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11(On 23/04/2027 Spot Bond					0.00000	102.19727				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11(On 10/12/2027 Spot Bond					0.00000	100.95606				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.86854				0.00	0	290,000,0€
Total NGT1G SPOT										0.00	0	290,000,0€
Total For NGT1G										0.00	0	290,000,0€
NHM01 On 13/12/2024 Spot Bond					0.00000	100.84151				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	106.41074				0.00	70,000,000	3,035,000,0€
Total NHM016 SPOT										0.00	70,000,000	3,035,000,0€
Total For NHM016										0.00	70,000,000	3,035,000,0€
NHM01 On 25/05/2023 Spot Bond					0.00000	102.35647				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	104.51986				0.00	250,000,000	135,000,0€
Total NHM019 SPOT										0.00	250,000,000	135,000,0€
Total For NHM019										0.00	250,000,000	135,000,0€
NHM02 On 25/11/2023 Spot Bond					0.00000	103.46116				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.24042				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.57275				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	99.67667				0.00	0	
Total NHM023 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NHM023									0.00	0	
NI202 On 07/12/2033 Spot Bond			5.45000	5.45000	5.45000	228.05976			545,000,000,000.00	100,000,000	50,000,00
Total NI202 SPOT									545,000,000,000.00	100,000,000	50,000,00
Total For NI202									545,000,000,000.00	100,000,000	50,000,00
NI210 On 31/03/2028 Spot Bond			4.53000	4.53000	4.53000	214.47339			0.00	0	
Total NI210 SPOT									0.00	0	
Total For NI210									0.00	0	
NI25 On 31/01/2025 Spot Bond			4.08500	4.08500	4.08500	164.55758			0.00	0	
Total NI25 SPOT									0.00	0	
Total For NI25									0.00	0	
NI29 On 31/03/2029 Spot Bond			5.01500	5.01500	5.01500	114.08791			0.00	0	
Total NI29 SPOT									0.00	0	
Total For NI29									0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NI33 SPOT									0.00	0	
Total For NI33									0.00	0	
NI38 On 31/01/2038 Spot Bond			5.23000	5.23000	5.23000	119.33629			0.00	0	
Total NI38 SPOT									0.00	0	
Total For NI38									0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.19000	4.19000	4.19000	164.21872			0.00	0	
Total NILB11 SPOT									0.00	0	
Total For NILB11									0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	272.29581	3.45000	272.23715			0.00	0	
Total NILB12 SPOT									0.00	0	
Total For NILB12									0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.99000	3.99000	3.99000	164.86494			0.00	0	
Total NILB13 SPOT									0.00	0	
Total For NILB13									0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.17500	4.17500	4.17500	218.12418			0.00	0	
Total NILB14 SPOT									0.00	0	
Total For NILB14									0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.32000	216.67618	4.32000	216.62444			0.00	0	
Total NILB15 SPOT									0.00	0	
Total For NILB15									0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.25000	92.96619	5.25000	119.05499			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.80838				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	143.76817				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.74811				0.00	0	130,500,00
Total NN022 SPOT										0.00	0	130,500,00
Total For NN022										0.00	0	130,500,00
NN023 On 07/11/2025 Spot Bond					0.00000	102.04053				0.00	409,600,000	118,100,00
Total NN023 SPOT										0.00	409,600,000	118,100,00
Total For NN023										0.00	409,600,000	118,100,00
NN026 On 21/11/2025 Spot Bond					0.00000	101.70625				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.09414				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.84275				0.00	0	203,100,00
Total NN034 SPOT										0.00	0	203,100,00
Total For NN034										0.00	0	203,100,00
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	144.05983				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.26143				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN04 On 22/02/2024 Spot Bond					0.00000	101.12742				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.44411				0.00	562,000,000	163,100,000
Total NN040 SPOT										0.00	562,000,000	163,100,000
Total For NN040										0.00	562,000,000	163,100,000
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.46495				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	177.05166				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	176.08456				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.74663				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.30488				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	88.07806				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.80627				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.77089				0.00	0	
Total NN06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.26775				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.19606				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.78877				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.45437				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.59708				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.70544				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.59708				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	96.72551				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	97.00925				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.57187				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.57043				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.22500	10.22500	10.22500	102.68606				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.81000	9.81000	9.81000	104.28152				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.83500	9.83500	9.83500	102.98910				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	102.46750				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	124.63000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	114.67000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	127.18000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	125.03000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	123.20472				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF08: On 23/01/2023 Spot Bond					0.00000	101.58901				0.00	0	
Total NNF087 SPOT										0.00	0	
Total For NNF087										0.00	0	
NNF08: On 27/01/2023 Spot Bond					0.00000	101.47240				0.00	0	
Total NNF088 SPOT										0.00	0	
Total For NNF088										0.00	0	
NNF08: On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	100.96636				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	125.59500				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	88.28746				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	101.20516				0.00	0	
Total NQ1A25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.10729				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.14067				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.15422				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.71164				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.16162				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.23550				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.18132				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.50287				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.01186				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			5.45000	209.60724	5.45000	209.55113				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.95500	106.92623	10.95500	106.89490				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	14.22587	100.00000	14.19421				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.34526				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.34951				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.87169				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.34167				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	101.63814				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.55399				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.81145				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.06162				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	99.97722				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.59423				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.11500	109.03216	8.11500	109.00820				0.00	0	1,530,000.00
Total OML07 SPOT										0.00	0	1,530,000.00
Total For OML07										0.00	0	1,530,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML10 On 14/09/2025 Spot Bond			8.52000	110.36593	8.52000	110.34049				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.22193				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.86505				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.84964				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.46073				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	101.61208				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS01 On 13/12/2025 Spot Bond					0.00000	100.85461				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS02 On 13/12/2027 Spot Bond					0.00000	100.86659				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.84194				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.57510				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.85067				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.99336				0.00	0	
Total PEP04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.10829				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.04843				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.07485				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.22500	108.14863	8.44500	107.36591			736,237,289,407,500.00	2,521,123,074,700	314,249,708,00	
Total R186 SPOT									16,237,289,407,500.00	521,123,074,700	314,249,708,00	
Total For R186									16,237,289,407,500.00	521,123,074,700	314,249,708,00	
R197 On 07/12/2023 Spot Bond			3.80000	326.99918	3.80000	326.92566			1,287,060,000,000.00	338,700,000	495,173,100,00	
Total R197 SPOT									1,287,060,000,000.00	338,700,000	495,173,100,00	
Total For R197									1,287,060,000,000.00	338,700,000	495,173,100,00	
R202 On 07/12/2033 Spot Bond			4.45000	249.05436	4.45000	248.99402			219,195,504,760,000.00	49,257,416,800	160,890,628,50	
Total R202 SPOT									19,195,504,760,000.00	49,257,416,800	160,890,628,50	
Total For R202									19,195,504,760,000.00	49,257,416,800	160,890,628,50	
R2023 On 28/02/2023 Spot Bond			7.55000	102.87486	7.55000	102.85379			120,795,183,465,000.00	280,900,024,300	376,327,631,80	
Total R2023 SPOT									10,795,183,465,000.00	280,900,024,300	376,327,631,80	
Total For R2023									10,795,183,465,000.00	280,900,024,300	376,327,631,80	
R2030 On 31/01/2030 Spot Bond			9.77000	94.70736	9.99500	93.62692			683,809,908,453,000.00	1,605,302,958,900	1,927,341,841,90	
Total R2030 SPOT									13,809,908,453,000.00	605,302,958,900	1,927,341,841,90	
Total For R2030									13,809,908,453,000.00	605,302,958,900	1,927,341,841,90	
R2032 On 31/03/2032 Spot Bond			10.36000	89.99499	10.60500	88.66907			375,851,906,960,000.00	1,580,680,686,000	1,795,505,518,90	
Total R2032 SPOT									15,851,906,960,000.00	580,680,686,000	795,505,518,90	
Total For R2032									15,851,906,960,000.00	580,680,686,000	795,505,518,90	
R2035 On 28/02/2035 Spot Bond			10.86500	90.02226	11.09500	88.62654			700,070,761,729,500.00	892,781,478,300	1,632,446,142,50	
Total R2035 SPOT									10,070,761,729,500.00	892,781,478,300	1,632,446,142,50	
Total For R2035									10,070,761,729,500.00	892,781,478,300	1,632,446,142,50	
R2037 On 31/01/2037 Spot Bond			11.06000	85.75371	11.30000	84.28403			673,624,606,920,000.00	1,417,145,082,000	1,607,252,952,70	
Total R2037 SPOT									13,624,606,920,000.00	417,145,082,000	1,607,252,952,70	
Total For R2037									13,624,606,920,000.00	417,145,082,000	1,607,252,952,70	
R2040 On 31/01/2040 Spot Bond			11.17000	87.64123	11.40000	86.12397			994,801,382,734,000.00	357,636,650,200	791,226,893,30	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total R2040 SPOT									14,801,382,734,000.00	357,636,650,200	791,226,893,30
Total For R2040									14,801,382,734,000.00	357,636,650,200	791,226,893,30
R2044 On 31/01/2044 Spot Bond			11.19000	84.31037	11.41000	82.82879			429,708,113,280,000.00	574,594,112,000	1,730,017,595,00
Total R2044 SPOT									29,708,113,280,000.00	574,594,112,000	730,017,595,00
Total For R2044									29,708,113,280,000.00	574,594,112,000	730,017,595,00
R2048 On 28/02/2048 Spot Bond			11.02000	84.00771	11.24000	82.45685			194,974,977,772,000.00	1,651,086,658,600	3,115,437,078,70
Total R2048 SPOT									14,974,977,772,000.00	651,086,658,600	115,437,078,70
Total For R2048									14,974,977,772,000.00	651,086,658,600	115,437,078,70
R209 On 31/03/2036 Spot Bond			10.87000	69.75752	11.09500	68.55901			855,439,129,484,000.00	814,667,813,200	824,256,964,00
Total R209 SPOT									5,439,129,484,000.00	814,667,813,200	324,256,964,00
Total For R209									5,439,129,484,000.00	814,667,813,200	324,256,964,00
R210 On 31/03/2028 Spot Bond			3.82000	221.89674	3.82000	221.84672			133,443,982,836,000.00	34,932,979,800	382,608,879,50
Total R210 SPOT									13,443,982,836,000.00	34,932,979,800	382,608,879,50
Total For R210									13,443,982,836,000.00	34,932,979,800	382,608,879,50
R213 On 28/02/2031 Spot Bond			10.17000	85.31962	10.40500	84.17204			347,735,051,310,000.00	2,394,074,243,000	1,510,630,826,30
Total R213 SPOT									17,735,051,310,000.00	394,074,243,000	510,630,826,30
Total For R213									17,735,051,310,000.00	394,074,243,000	510,630,826,30
R214 On 28/02/2041 Spot Bond			11.04500	67.09918	11.26500	65.86994			583,599,941,378,000.00	143,377,088,400	623,970,983,20
Total R214 SPOT									13,599,941,378,000.00	143,377,088,400	623,970,983,20
Total For R214									13,599,941,378,000.00	143,377,088,400	623,970,983,20
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.81546			0.00	0	130,300,00
Total RDFB14 SPOT									0.00	0	130,300,00
Total For RDFB14									0.00	0	130,300,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.19349			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.53226			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.73887			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.54131			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.90969				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.49639				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.47741				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.61269				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.50891				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.29084				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.53432				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.55117				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	100.80024				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	100.80736				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.82386				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	97.31466				0.00	0	
Total RED151 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RED151										0.00	0	
RED16: On 07/12/2023 Spot Bond					0.00000	101.21371				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17: On 14/11/2025 Spot Bond					0.00000	101.67916				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	101.88390				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	102.33665				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2023 Spot Bond					0.00000	101.23338				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.05208				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	103.04264				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	103.44893				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49: On 03/08/2023 Spot Bond					0.00000	101.82431				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50: On 22/10/2023 Spot Bond					0.00000	102.20551				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52: On 07/05/2024 Spot Bond					0.00000	101.93537				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53: On 20/09/2025 Spot Bond					0.00000	100.55578				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	99.95361				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	100.84629				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	100.65535				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.53221				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.53044				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.55469				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.54877				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.58128				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.57537				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.64618				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.64028				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.10225				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.44000	100.90564	9.44000	100.88006				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.22000	96.77712	11.22000	96.74810				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.70500	94.98455	11.70500	94.95487				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.89524				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.67500	96.39924	10.67500	96.37170				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.70094				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	102.03176				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.10500	104.25570	9.10500	104.23005				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.89300				0.00	0	
Total SBS21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			9.06000	105.07510	9.06000	105.04979			4,584,360,000,000.00	506,000,000	1,003,000,00
Total SBS27 SPOT									4,584,360,000,000.00	506,000,000	1,003,000,00
Total For SBS27									4,584,360,000,000.00	506,000,000	1,003,000,00
SBS3 On 25/05/2026 Spot Bond			9.02000	98.73317	9.02000	98.70910			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.35500	102.34417	9.35500	102.31847			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.63000	105.44075	8.63000	105.41614			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.69500	104.84304	8.69500	104.81879			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.20500	101.95122	10.20500	101.92364			918,450,000,000.00	90,000,000	60,000,00
Total SBS39 SPOT									918,450,000,000.00	90,000,000	60,000,00
Total For SBS39									918,450,000,000.00	90,000,000	60,000,00
SBS42 On 12/11/2025 Spot Bond			8.89500	106.05178	8.89500	106.02629			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.46500	106.95389	9.46500	106.92657			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.71500	104.57347	7.71500	104.55153			0.00	0	
Total SBS46 SPOT									0.00	0	
Total For SBS46									0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.40941			0.00	0	
Total SBS47 SPOT									0.00	0	
Total For SBS47									0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.44000	8.44000	8.44000	105.66670			0.00	0	
Total SBS51 SPOT									0.00	0	
Total For SBS51									0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.74221			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.49553				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.60728				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.77530				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	99.85288				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.86923				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	102.04395				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.34272				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.58078				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.53244				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.19649				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.98364				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS70 On 02/02/2025 Spot Bond					0.00000	101.50914				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	101.32089				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.89193				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.65227				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.81922				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.94467				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	99.81796				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	100.94569				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	100.97118				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.70000	324.45076	4.70000	324.36992			141,000,000,000.00		30,000,000	15,000,000
Total SBSI11 SPOT									141,000,000,000.00		30,000,000	15,000,000
Total For SBSI11									141,000,000,000.00		30,000,000	15,000,000
SBSI14 On 07/12/2033 Spot Bond			5.35000	5.35000	5.35000	230.05649			0.00		0	
Total SBSI14 SPOT									0.00		0	
Total For SBSI14									0.00		0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.87981				0.00	0	
Total SBSS01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	100.28961				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10: On 31/03/2024 Spot Bond					0.00000	103.15796				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10: On 30/09/2025 Spot Bond					0.00000	104.57041				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10: On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			7,000,000,000,000.00		70,000,000	
Total SBT105 SPOT									7,000,000,000,000.00		70,000,000	
Total For SBT105									7,000,000,000,000.00		70,000,000	
SBT10: On 31/12/2026 Spot Bond					0.00000	100.80631				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10: On 08/04/2027 Spot Bond					0.00000	102.04151				0.00	160,000,000	40,000,00
Total SBT107 SPOT										0.00	160,000,000	40,000,00
Total For SBT107										0.00	160,000,000	40,000,00
SBT10: On 13/07/2027 Spot Bond					0.00000	100.02988				0.00	90,000,000	60,000,00
Total SBT108 SPOT										0.00	90,000,000	60,000,00
Total For SBT108										0.00	90,000,000	60,000,00
SBT10: On 31/12/2027 Spot Bond					0.00000	100.50203				0.00	80,000,000	
Total SBT109 SPOT										0.00	80,000,000	
Total For SBT109										0.00	80,000,000	
SBT20: On 13/02/2023 Spot Bond					0.00000	101.67080				0.00	0	129,800,00
Total SBT201 SPOT										0.00	0	129,800,00
Total For SBT201										0.00	0	129,800,00
SBT20: On 03/12/2023 Spot Bond					0.00000	101.78512				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT20: On 03/12/2023 Spot Bond			9.40500	101.94876	9.40500	101.92302				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT20: On 16/04/2024 Spot Bond					0.00000	99.81523				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	102.50608				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.04303				0.00	422,800,000	122,600,000
Total SBT207 SPOT										0.00	422,800,000	122,600,000
Total For SBT207										0.00	422,800,000	122,600,000
SBT208 On 28/11/2025 Spot Bond					0.00000	103.43205				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.29963				0.00	40,000,000	10,000,000
Total SBT209 SPOT										0.00	40,000,000	10,000,000
Total For SBT209										0.00	40,000,000	10,000,000
SLI5 On 16/08/2026 Spot Bond					0.00000	101.65716				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.57417				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.39500	99.22530	9.39500	99.20054				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.56599				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.27688				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.26136				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.30772				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.33889				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.32336				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.29235				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.33869				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.36987				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.36208				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.35431				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.40061				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.24500	103.52505	9.24500	103.49943				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.05530				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.70447				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	99.86386				0.00	0	
Total SOL01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	100.01418				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.63552				0.00	0	3,200,000,00
Total SPDA13 SPOT										0.00	0	3,200,000,00
Total For SPDA13										0.00	0	3,200,000,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.03640				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.05301				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	101.03779				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	101.05705				0.00	0	1,000,000,00
Total SPDA17 SPOT										0.00	0	1,000,000,00
Total For SPDA17										0.00	0	1,000,000,00
SPG00 On 27/09/2023 Spot Bond					0.00000	100.91482				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.22343				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.96433				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.38518				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.49310				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	99.97760				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	99.97841				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.76824				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.41031				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.83000	4.83000	4.83000	162.17230				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.42000	107.47615	8.42000	107.45180				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.89500	86.66003	9.89500	86.63691				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.79125				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	99.95292				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.95000	103.02201	8.95000	102.99724				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.18000	120.07431	5.18000	120.04305				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	100.43495				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 30/04/2027 Spot Bond					0.00000	101.63762				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.48655				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.83000	4.83000	4.83000	324.00336				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.23500	4.23500	4.23500	164.07377				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.38000	5.38000	5.38000	117.24576				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.96500	4.96500	4.96500	114.41244				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.00000	5.00000	5.00000	209.74768				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.09954				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.08643				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.68464				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.67444				0.00	0	
Total SSN074 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	110.05255				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.40878				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.58097				0.00	0	171,600,00
Total SSN077 SPOT										0.00	0	171,600,00
Total For SSN077										0.00	0	171,600,00
SSN07: On 13/07/2023 Spot Bond					0.00000	99.95231				0.00	0	109,900,00
Total SSN078 SPOT										0.00	0	109,900,00
Total For SSN078										0.00	0	109,900,00
SSN08: On 27/08/2024 Spot Bond					0.00000	101.11669				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.78287				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.46197				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.32500	5.32500	5.32500	230.55894				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.67490				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.04403				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.88828				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			10.66000	90.62101	10.66000	90.59544				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	100.59755				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			4.98000	210.00019	4.98000	209.94631				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			5.50500	227.03178	5.50500	226.97034				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	101.30898				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111On 31/03/2024 Spot Bond					0.00000	95.04751				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/03/2023 Spot Bond					0.00000	100.73296				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	100.91548				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	98.05734				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	97.76308				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	98.31657				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN15(On 21/02/2024 Spot Bond					0.00000	100.98926				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16(On 08/06/2023 Spot Bond					0.00000	100.76610				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17(On 28/02/2025 Spot Bond					0.00000	100.87349				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17(On 28/02/2027 Spot Bond					0.00000	106.23281				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17(On 31/03/2046 Spot Bond			4.76930	110.64090	4.76930	110.61313				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17(On 31/12/2050 Spot Bond			4.76528	45.49912	4.76528	110.83479				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17(On 28/09/2027 Spot Bond					0.00000	100.39860				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN17(On 16/02/2023 Spot Bond					0.00000	101.07869				0.00	0	
Total SSN179 SPOT										0.00	0	
Total For SSN179										0.00	0	
SSN18(On 09/06/2024 Spot Bond					0.00000	100.72980				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18(On 14/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SSN181 SPOT										0.00	0	
Total For SSN181										0.00	0	
SSN18(On 20/03/2023 Spot Bond					0.00000	100.50161				0.00	0	
Total SSN182 SPOT										0.00	0	
Total For SSN182										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.37549				0.00	45,000,000	30,000,000
Total SST201 SPOT										0.00	45,000,000	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SST201										0.00	45,000,000	30,000,000
SST202 On 31/08/2027 Spot Bond					0.00000	101.05622				0.00	1,065,000,000	355,000,000
Total SST202 SPOT										0.00	1,065,000,000	355,000,000
Total For SST202										0.00	1,065,000,000	355,000,000
STF001 On 01/03/2027 Spot Bond					0.00000	103.87523				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.93500	102.70097	8.93500	102.67632				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.12354				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.11400				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.04825				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.14328				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.07219				0.00	0	3,200,000,000
Total T17A21 SPOT										0.00	0	3,200,000,000
Total For T17A21										0.00	0	3,200,000,000
T17A22 On 21/02/2026 Spot Bond					0.00000	100.78914				0.00	0	1,990,000,000
Total T17A22 SPOT										0.00	0	1,990,000,000
Total For T17A22										0.00	0	1,990,000,000
T17A23 On 21/02/2026 Spot Bond					0.00000	101.07219				0.00	0	610,000,000
Total T17A23 SPOT										0.00	0	610,000,000
Total For T17A23										0.00	0	610,000,000
T17A31 On 21/02/2026 Spot Bond			7.06500	103.20906	7.06500	103.18959				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.57500	103.40365	7.57500	103.38276				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.97827				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.02749				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.07920				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.04527				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.14500	103.62646	9.14500	102.26371				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.37373				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.50729				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.22710				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.05203				0.00	880,000,000	880,000,0€
Total TFS156 SPOT										0.00	880,000,000	880,000,0€
Total For TFS156										0.00	880,000,000	880,000,0€
TFS157 On 16/11/2023 Spot Bond					0.00000	101.30147				0.00	710,000,000	710,000,0€
Total TFS157 SPOT										0.00	710,000,000	710,000,0€
Total For TFS157										0.00	710,000,000	710,000,0€
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.73440				0.00	1,500,000,000	1,500,000,0€
Total TFS159 SPOT										0.00	1,500,000,000	1,500,000,0€
Total For TFS159										0.00	1,500,000,000	1,500,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS162 On 27/05/2024 Spot Bond					0.00000	101.28982				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.84003				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	99.80050				0.00	2,250,000,000	2,250,000,000
Total TFS165 SPOT										0.00	2,250,000,000	2,250,000,000
Total For TFS165										0.00	2,250,000,000	2,250,000,000
TFS166 On 15/10/2025 Spot Bond					0.00000	99.81910				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.17863				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	99.91440				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.82868				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.69685				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.02727				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.12139				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A2 On 21/08/2024 Spot Bond					0.00000	101.07243				0.00	0	
Total TH16A2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.34500	103.52149	8.34500	103.49850				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.07936				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.07520				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.61500	102.46721	5.61500	102.45179				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.10567				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.30325				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.15830				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.14860				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.21505				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.19706				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.44594				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.56330				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.49428				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.13445				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.11370				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.10678				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.18422				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.15242				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.14828				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.43833				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.38727				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.35553				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.99624				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH18B On 21/08/2027 Spot Bond					0.00000	101.10688				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	100.88362				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	101.20371				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	101.13484				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	101.34192				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	101.25416				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.99487				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O On 21/11/2023 Spot Bond					0.00000	100.97726				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.15000	104.04175	9.15000	104.01604				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.67269				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.86400				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.91500	102.75306	8.91500	102.72845				0.00	0	
Total TL28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	103.02433				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.30835				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.43032				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.77602				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.60000	102.88902	9.60000	102.86237				0.00	0	200,000,00
Total TN23 SPOT										0.00	0	200,000,00
Total For TN23										0.00	0	200,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	58.61332	100.00000	58.48216				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.29500	104.21580	9.29500	104.19007			140,354,500,000.00		15,100,000	1,703,836,00
Total TN25 SPOT									140,354,500,000.00		15,100,000	1,703,836,00
Total For TN25									140,354,500,000.00		15,100,000	1,703,836,00
TN25/R On 19/08/2025 Spot Bond			100.00000	24.06572	100.00000	24.01274				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			10.75500	94.56853	10.75500	94.54117			395,839,926,000,000.00		36,805,200,000	21,090,629,00
Total TN27 SPOT									395,839,926,000,000.00		36,805,200,000	21,090,629,00
Total For TN27									395,839,926,000,000.00		36,805,200,000	21,090,629,00
TN27/R On 14/11/2027 Spot Bond			100.00000	11.96061	100.00000	11.93385				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.92500	101.49274	10.92500	101.46341				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.55500	97.40090	11.55500	97.37085				0.00	0	25,021,575,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN30 SPOT										0.00	0	25,021,575.90
Total For TN30										0.00	0	25,021,575.90
TN30/R On 09/10/2030 Spot Bond			8.00000	116.93497	8.00000	116.90977				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.30200	99.17762	12.30200	99.14545				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.44500	90.74501	12.44500	90.71491				0.00	0	643,540.10
Total TN40 SPOT										0.00	0	643,540.10
Total For TN40										0.00	0	643,540.10
TN40/R On 09/10/2040 Spot Bond			10.75000	102.77052	10.75000	102.74095				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.52963				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.62779				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.74000	104.46541	5.74000	105.12973				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.70397				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.52701				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.47484				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.54223				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A3 On 20/06/2026 Spot Bond			7.46500	100.90569	7.46500	100.88538				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	99.95283				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.95000	102.59954	8.95000	102.57487				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	99.95283				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.47500	102.30126	8.47500	102.27793				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.67375				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.32134				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.57532				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.55760				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.67260				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.67260				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	99.48106				0.00	0	
Total TSP261 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	99.36453				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	98.87435				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	102.09687				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	102.03968				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.63620				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC42 On 10/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC424 SPOT										0.00	0	
Total For TWC424										0.00	0	
TWC42 On 12/01/2023 Spot Bond					0.00000	99.97986				0.00	0	
Total TWC425 SPOT										0.00	0	
Total For TWC425										0.00	0	
TWC42 On 16/01/2023 Spot Bond					0.00000	99.89851				0.00	0	
Total TWC426 SPOT										0.00	0	
Total For TWC426										0.00	0	
TWC42 On 28/01/2023 Spot Bond					0.00000	100.29397				0.00	0	
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
TWC42 On 03/03/2023 Spot Bond					0.00000	100.91806				0.00	0	
Total TWC428 SPOT										0.00	0	
Total For TWC428										0.00	0	
TWC42 On 27/02/2023 Spot Bond					0.00000	100.99817				0.00	0	
Total TWC429 SPOT										0.00	0	
Total For TWC429										0.00	0	
TWC43 On 08/03/2023 Spot Bond					0.00000	100.82431				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC430 SPOT										0.00	0	
Total For TWC430										0.00	0	
TWC43 On 01/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			140,000,000,000,000.00	41,400,000,000	41,400,000,000	
Total TWC431 SPOT									10,000,000,000,000.00	41,400,000,000	41,400,000,000	
Total For TWC431									10,000,000,000,000.00	41,400,000,000	41,400,000,000	
UG26 On 09/03/2026 Spot Bond			10.76500	105.29945	10.76500	105.26895			0.00	0	0	
Total UG26 SPOT									0.00	0	0	
Total For UG26									0.00	0	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.22269			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	101.26699			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	101.24595			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	101.34662			0.00	0	0	
Total UU1A05 SPOT									0.00	0	0	
Total For UU1A05									0.00	0	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.67799			0.00	0	0	
Total UU1A07 SPOT									0.00	0	0	
Total For UU1A07									0.00	0	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.75469			0.00	0	0	
Total UU1A08 SPOT									0.00	0	0	
Total For UU1A08									0.00	0	0	
UU1A0: On 15/05/2026 Spot Bond			10.00500	10.00500	10.00500	101.43183			0.00	0	0	
Total UU1A09 SPOT									0.00	0	0	
Total For UU1A09									0.00	0	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.36986			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	101.40702			0.00	0	0	
Total UU1B02 SPOT									0.00	0	0	
Total For UU1B02									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.57108				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.60202				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.85376				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.94965				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.37521				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.21792				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.92949				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.11169				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.10517				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.05946				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.51736				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.52e+0175,211,517,616,800	484,317,289,90	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT :									1.52e+017	211,517,616,800	484,317,289,90
Total Futures									1.52e+017	211,517,623,729	484,318,730,45
Total Options									0.00	0	131,74
Grand Total:									1.52e+017	211,517,623,729	484,318,862,20