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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/11/2022

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/02/2023 Bond Future			12.47630	74.15861	12.49103	74.09108			0.00	0	35
ES33 On 04/05/2023 Bond Future			12.64021	71.86700	12.65344	71.80765			0.00	0	
ES33 On 03/08/2023 Bond Future			12.80973	73.32879	12.82440	73.26441			0.00	0	
ES33 On 02/11/2023 Bond Future			12.98686	71.04548	13.00429	70.97070			0.00	0	
ES33 On 01/02/2024 Bond Future			13.20387	72.39992	15.03482	65.28251			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 02/02/2023 Bond Future			12.65123	72.71559	12.64978	72.72338			0.00	0	4,7
ES42 On 04/05/2023 Bond Future			12.79836	69.92628	12.79504	69.94377			0.00	0	
ES42 On 03/08/2023 Bond Future			12.94561	71.34894	12.94291	71.36289			0.00	0	
ES42 On 02/11/2023 Bond Future			13.09880	68.55728	13.09775	68.56259			0.00	0	
ES42 On 01/02/2024 Bond Future			13.27711	69.86188	14.80737	62.93896			0.00	0	
Total ES42 Future									0.00	0	4,71
Total For ES42									0.00	0	4,71
I2025 On 02/02/2023 Bond Future			167.41655	167.41655	167.46368	167.46368			0.00	0	6,08

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
I2025	On	04/05/2023	Bond Future			170.81013	170.81013	170.88043	170.88043			0.00	0	
I2025	On	03/08/2023	Bond Future			172.53462	172.53462	172.59782	172.59782			0.00	0	
I2025	On	02/11/2023	Bond Future			176.09097	176.09097	176.13448	176.13448			0.00	0	
I2025	On	01/02/2024	Bond Future			177.66657	177.66657	160.94043	160.94043			0.00	0	
Total I2025 Future												0.00	0	6,08
Total For I2025												0.00	0	6,08
I2029	On	02/02/2023	Bond Future			122.23258	122.23258	122.90850	122.90850			0.00	0	1,35
I2029	On	04/05/2023	Bond Future			123.41611	123.41611	124.12198	124.12198			0.00	0	
I2029	On	03/08/2023	Bond Future			125.92560	125.92560	126.63961	126.63961			0.00	0	
I2029	On	02/11/2023	Bond Future			127.18920	127.18920	127.90254	127.90254			0.00	0	
I2029	On	01/02/2024	Bond Future			129.62295	129.62295	118.13468	118.13468			0.00	0	
Total I2029 Future												0.00	0	1,35
Total For I2029												0.00	0	1,35
I2033	On	02/02/2023	Bond Future			116.82737	116.82737	117.80154	117.80154			0.00	0	7,27
I2033	On	04/05/2023	Bond Future			117.81157	117.81157	118.82095	118.82095			0.00	0	
I2033	On	03/08/2023	Bond Future			120.20708	120.20708	121.23104	121.23104			0.00	0	
I2033	On	02/11/2023	Bond Future			121.26184	121.26184	122.29228	122.29228			0.00	0	
I2033	On	01/02/2024	Bond Future			123.58226	123.58226	112.95680	112.95680			0.00	0	
Total I2033 Future												0.00	0	7,27
Total For I2033												0.00	0	7,27
I2038	On	02/02/2023	Bond Future			129.14846	129.14846	130.45389	130.45389			0.00	0	4,08
I2038	On	04/05/2023	Bond Future			131.76673	131.76673	133.11602	133.11602			0.00	0	1,61
I2038	On	03/08/2023	Bond Future			132.47894	132.47894	133.84877	133.84877			0.00	0	
I2038	On	02/11/2023	Bond Future			135.20961	135.20961	136.59142	136.59142			0.00	0	
I2038	On	01/02/2024	Bond Future			135.77756	135.77756	124.13857	124.13857			0.00	0	
Total I2038 Future												0.00	0	5,73
Total For I2038												0.00	0	5,73
I2046	On	02/02/2023	Bond Future			116.24339	116.24339	117.20819	117.20819			0.00	0	11,63
I2046	On	04/05/2023	Bond Future			116.56659	116.56659	117.56646	117.56646			0.00	0	4,93
I2046	On	03/08/2023	Bond Future			118.93708	118.93708	119.95122	119.95122			0.00	0	
I2046	On	02/11/2023	Bond Future			119.29553	119.29553	120.31604	120.31604			0.00	0	
I2046	On	01/02/2024	Bond Future			121.57683	121.57683	111.04800	111.04800			0.00	0	
Total I2046 Future												0.00	0	16,56
Total For I2046												0.00	0	16,56
I2050	On	02/02/2023	Bond Future			116.36655	116.36655	118.08751	118.08751			0.00	0	9,30
I2050	On	04/05/2023	Bond Future			118.72542	118.72542	120.49685	120.49685			0.00	0	3,31
I2050	On	03/08/2023	Bond Future			118.95148	118.95148	120.75294	120.75294			0.00	0	
I2050	On	02/11/2023	Bond Future			121.40340	121.40340	123.22719	123.22719			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	01/02/2024	Bond Future			121.47881	121.47881	111.58327	111.58327			0.00	0	
Total I2050 Future												0.00	0	12,66
Total For I2050												0.00	0	12,66
R186	On	02/02/2023	Bond Future			9.01215	106.13218	9.01223	106.13192		6.16	65,271,290.70	615	77,71
R186	On	04/05/2023	Bond Future			9.08865	108.25891	9.08417	108.27284		5.35	0.00	0	12,18
R186	On	03/08/2023	Bond Future			9.17178	105.13031	9.16882	105.13893		5.39	0.00	0	
R186	On	02/11/2023	Bond Future			9.25500	107.27447	9.25665	107.26999		4.57	0.00	0	
R186	On	01/02/2024	Bond Future			9.41699	103.99598	13.78287	93.74056		4.46	0.00	0	
Total R186 Future												65,271,290.70	615	89,95
R186	On	02/02/2023	Bond Future	8.32	Call			455.33000	0.45533	410,790	6.00	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			2,773.38000	2.77338	2,728,580	6.00	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			462.98000	0.46298	418,270	6.00	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,747.09000	2.74709	2,702,120	6.00	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			470.90000	0.47090	426,020	6.00	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			2,721.08000	2.72108	2,675,940	6.00	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,219.14000	1.21914	1,232,710	5.29	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			1,981.69000	1.98169	2,009,190	5.29	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,191.74000	1.19174	1,204,460	5.28	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,017.05000	2.01705	2,043,700	5.28	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,205.25000	1.20525	1,218,540	5.28	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			1,999.17000	1.99917	2,026,390	5.28	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,271.61000	1.27161	1,298,200	5.65	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,938.30000	2.93830	2,956,200	5.66	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,262.83000	1.26283	1,289,350	5.66	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,899.17000	2.89917	2,917,200	5.65	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,280.79000	1.28079	1,307,440	5.65	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,918.54000	2.91854	2,936,510	5.65	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,005.10000	2.00510	2,154,720	4.65	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			1,643.91000	1.64391	1,789,050	4.65	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			3,948.01000	3.94801	4,069,380	5.21	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			849.81000	0.84981	966,700	5.21	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Call			1,631.68000	1.63168	1,779,600	4.52	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Put			1,921.71000	1.92171	2,065,150	4.52	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,988.88000	1.98888	2,138,570	4.64	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			1,654.72000	1.65472	1,799,930	4.64	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,021.37000	2.02137	2,171,340	4.65	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			1,633.16000	1.63316	1,778,650	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			10,026.85000	10.02685	1,927,650	4.47	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			28.28000	0.02828	2,155,740	4.46	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R186	On	01/02/2024	Bond Future	9.50	Put			10.07564000	10.07564	1,947,680	4.46	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			28.90000	0.02890	2,170,730	4.47	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			10.05123000	10.05123	1,937,640	4.47	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			29.54000	0.02954	2,185,760	4.47	0.00	0	
Total R186 Option												0.00	0	3,43
Total For R186												65,271,290.70	615	93,38
R197	On	02/02/2023	Bond Future			329.69201	329.69201	329.42604	329.42604			4,945,380.15	15	9;
R197	On	04/05/2023	Bond Future			336.37450	336.37450	336.14700	336.14700			0.00	0	
R197	On	03/08/2023	Bond Future			334.12159	334.12159	333.87237	333.87237			0.00	0	
R197	On	02/11/2023	Bond Future			341.00889	341.00889	340.71346	340.71346			0.00	0	
Total R197 Future												4,945,380.15	15	97
Total For R197												4,945,380.15	15	97
R202	On	02/02/2023	Bond Future			252.18705	252.18705	252.34616	252.34616			0.00	0	5,9;
R202	On	04/05/2023	Bond Future			257.29825	257.29825	257.49418	257.49418			0.00	0	
R202	On	03/08/2023	Bond Future			257.70036	257.70036	257.88723	257.88723			0.00	0	
R202	On	02/11/2023	Bond Future			263.01206	263.01206	263.17156	263.17156			0.00	0	
R202	On	01/02/2024	Bond Future			263.07961	263.07961	238.20255	238.20255			0.00	0	
Total R202 Future												0.00	0	5,97
Total For R202												0.00	0	5,97
R2030	On	02/02/2023	Bond Future			10.64463	87.35149	10.66284	87.27076		10.67	0.00	0	90,94
R2030	On	04/05/2023	Bond Future			10.77319	89.10316	10.78963	89.03243		10.59	0.00	0	
R2030	On	03/08/2023	Bond Future			10.91287	86.88766	10.93129	86.81095		10.23	0.00	0	
R2030	On	02/11/2023	Bond Future			11.04638	88.65983	11.06853	88.57047		8.16	0.00	0	
R2030	On	01/02/2024	Bond Future			11.22910	86.32851	13.60125	77.68554		8.51	0.00	0	
Total R2030 Future												0.00	0	90,94
R2030	On	02/02/2023	Bond Future	8.81	Call			77.34000	0.07734	61,390	10.65	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			8,800.56000	8.80056	8,703,880	10.65	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			129.09000	0.12909	100,870	10.50	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			7,711.39000	7.71139	7,602,440	10.50	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			139.16000	0.13916	109,710	10.48	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.66	Put			4,978.74000	4.97874	4,851,410	10.10	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			479.91000	0.47991	435,220	10.06	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			4,458.58000	4.45858	4,333,160	10.06	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			4,303.04000	4.30304	4,181,980	10.07	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			608.11000	0.60811	582,180	10.11	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			3,886.92000	3.88692	3,780,260	10.11	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			173.72000	0.17372	140,540	10.40	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			6,972.39000	6.97239	6,858,480	10.40	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intern
R2030 On 02/02/2023 Bond Future	9.66	Call			387.98000	0.38798	341,380	10.10	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			3,667.51000	3.66751	3,570,090	10.14	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			678.31000	0.67831	661,910	10.14	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			3,632.84000	3.63284	3,535,710	10.14	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			487.66000	0.48766	444,080	10.06	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			4,419.46000	4.41946	4,295,150	10.06	0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			511.67000	0.51167	471,340	10.07	0.00	0	38
R2030 On 02/02/2023 Bond Future	11.16	Put			945.72000	0.94572	937,350	11.14	0.00	0	38
R2030 On 02/02/2023 Bond Future	11.35	Call			3,710.60000	3.71060	3,789,950	11.36	0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.35	Put			732.33000	0.73233	730,950	11.36	0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			656.69000	0.65669	638,340	10.13	0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			3,703.72000	3.70372	3,604,640	10.13	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			666.74000	0.66674	650,050	10.14	0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Put			7,524.78000	7.52478	7,414,600	10.48	0.00	0	
R2030 On 02/02/2023 Bond Future	11.55	Call			4,376.51000	4.37651	4,460,940	11.61	0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.55	Put			555.84000	0.55584	559,540	11.61	0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Call			2,993.19000	2.99319	3,063,940	11.09	0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Put			997.15000	0.99715	987,170	11.09	0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Call			3,113.63000	3.11363	3,185,990	11.14	0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			411.78000	0.41178	413,370	10.57	0.00	0	38
R2030 On 04/05/2023 Bond Future	9.03	Put			8,412.27000	8.41227	8,343,130	10.57	0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			759.11000	0.75911	764,240	10.26	0.00	0	18
R2030 On 04/05/2023 Bond Future	9.58	Put			6,162.99000	6.16299	6,097,390	10.26	0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			834.78000	0.83478	840,520	10.21	0.00	0	47
R2030 On 04/05/2023 Bond Future	9.67	Put			5,822.28000	5.82228	5,757,290	10.21	0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			935.40000	0.93540	947,020	10.18	0.00	0	38
R2030 On 04/05/2023 Bond Future	9.78	Put			5,417.20000	5.41720	5,358,090	10.18	0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,166.62000	1.16662	1,218,040	10.23	0.00	0	1,00
R2030 On 04/05/2023 Bond Future	10.00	Put			4,647.46000	4.64746	4,628,150	10.23	0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Call			1,812.09000	1.81209	1,886,280	10.38	0.00	0	47
R2030 On 04/05/2023 Bond Future	10.42	Put			3,420.04000	3.42004	3,423,500	10.38	0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			1,994.79000	1.99479	2,078,500	10.43	0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			3,164.04000	3.16404	3,177,020	10.43	0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			2,014.38000	2.01438	2,098,580	10.44	0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			3,139.91000	3.13991	3,153,380	10.44	0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Call			2,034.08000	2.03408	2,118,510	10.45	0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			3,115.92000	3.11592	3,129,620	10.45	0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			2,256.60000	2.25660	2,346,900	10.52	0.00	0	38
R2030 On 04/05/2023 Bond Future	10.65	Put			2,859.64000	2.85964	2,879,210	10.52	0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			3,961.24000	3.96124	4,072,820	11.12	0.00	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	11.34	Put			1,634.86000	1.63486	1,675,710	11.12		0.00	0	11
R2030 On 04/05/2023 Bond Future	11.62	Call			4,775.06000	4.77506	4,888,050	11.40		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			1,295.41000	1.29541	1,337,670	11.40		0.00	0	31
R2030 On 04/05/2023 Bond Future	12.04	Call			6,084.09000	6.08409	6,192,930	11.83		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			911.72000	0.91172	949,830	11.83		0.00	0	1,01
R2030 On 04/05/2023 Bond Future	12.50	Call			7,596.11000	7.59611	7,697,790	12.30		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			619.66000	0.61966	650,610	12.30		0.00	0	41
R2030 On 04/05/2023 Bond Future	12.57	Call			7,830.85000	7.83085	7,931,340	12.38		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			584.34000	0.58434	614,100	12.38		0.00	0	31
R2030 On 03/08/2023 Bond Future	10.65	Put			3,580.70000	3.58070	3,561,180	9.98		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			2,256.12000	2.25612	2,270,180	10.52		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			4,002.78000	4.00278	4,093,640	10.53		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			2,241.37000	2.24137	2,255,520	10.53		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Call			1,956.92000	1.95692	1,998,600	9.86		0.00	0	1,01
R2030 On 03/08/2023 Bond Future	10.40	Put			4,204.26000	4.20426	4,169,230	9.86		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			2,399.88000	2.39988	2,457,070	9.98		0.00	0	31
R2030 On 03/08/2023 Bond Future	12.59	Put			995.16000	0.99516	1,013,780	11.71		0.00	0	1,01
R2030 On 03/08/2023 Bond Future	12.89	Call			8,507.25000	8.50725	8,601,430	12.00		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			817.79000	0.81779	835,260	12.00		0.00	0	31
R2030 On 03/08/2023 Bond Future	11.34	Call			3,951.21000	3.95121	4,041,890	10.51		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			2,270.96000	2.27096	2,284,930	10.51		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Call			3,976.96000	3.97696	4,067,730	10.52		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			7,564.74000	7.56474	7,660,070	11.71		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			2,162.43000	2.16243	2,350,370	8.02		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			3,253.61000	3.25361	3,352,190	8.02		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			2,181.44000	2.18144	2,370,390	8.02		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			3,231.68000	3.23168	3,331,270	8.02		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			2,200.19000	2.20019	2,390,490	8.03		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			3,209.51000	3.20951	3,310,450	8.03		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			8,673.86000	8.67386	3,007,890	8.60		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Call			563.88000	0.56388	3,509,380	8.59		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			8,737.87000	8.73787	3,040,400	8.59		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			570.48000	0.57048	3,531,920	8.59		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			8,705.83000	8.70583	3,024,300	8.59		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			577.14000	0.57714	3,554,140	8.60		0.00	0	
Total R2030 Option										0.00	0	19,91
Total For R2030										0.00	0	110,91
R2032 On 02/02/2023 Bond Future			11.12987	86.66029	11.14318	86.59350		12.71		200,791,891.93	2,317	118,31
R2032 On 04/05/2023 Bond Future			11.25669	84.23551	11.26829	84.17866		13.61		0.00	0	66,41

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032	On	03/08/2023			11.38788	85.92953	11.40094	85.86705		12.30		0.00	0	2,60
R2032	On	02/11/2023			11.52299	83.52188	11.53891	83.44758		10.57		0.00	0	
R2032	On	01/02/2024			11.69462	85.09654	13.64375	76.83426		10.42		0.00	0	
Total R2032 Future											200,791,891.93	2,317	187,36	
R2032	On	02/02/2023	9.31	Call			66.68000	0.06668	56,500	11.70		0.00	0	40
R2032	On	02/02/2023	9.31	Put			9,969.65000	9.96965	9,892,680	11.70		0.00	0	
R2032	On	02/02/2023	9.47	Call			100.03000	0.10003	85,740	11.68		0.00	0	50
R2032	On	02/02/2023	9.47	Put			9,079.25000	9.07925	8,998,170	11.68		0.00	0	
R2032	On	02/02/2023	9.92	Call			269.04000	0.26904	246,300	11.62		0.00	0	70
R2032	On	02/02/2023	10.22	Put			5,284.17000	5.28417	5,191,520	11.58		0.00	0	
R2032	On	02/02/2023	10.38	Call			635.94000	0.63594	627,500	11.70		0.00	0	
R2032	On	02/02/2023	10.38	Put			4,582.38000	4.58238	4,507,150	11.70		0.00	0	
R2032	On	02/02/2023	10.40	Put			4,497.93000	4.49793	4,425,840	11.72		0.00	0	
R2032	On	02/02/2023	10.50	Call			777.31000	0.77731	789,090	11.82		0.00	0	
R2032	On	02/02/2023	10.50	Put			4,087.15000	4.08715	4,032,140	11.82		0.00	0	40
R2032	On	02/02/2023	10.16	Call			429.19000	0.42919	403,700	11.59		0.00	0	
R2032	On	02/02/2023	10.16	Put			5,558.77000	5.55877	5,466,490	11.59		0.00	0	40
R2032	On	02/02/2023	10.22	Call			479.34000	0.47934	453,480	11.58		0.00	0	50
R2032	On	02/02/2023	11.69	Put			1,070.01000	1.07001	1,084,390	13.34		0.00	0	
R2032	On	02/02/2023	11.84	Call			4,284.77000	4.28477	4,368,140	13.56		0.00	0	
R2032	On	02/02/2023	11.84	Put			885.05000	0.88505	901,630	13.56		0.00	0	50
R2032	On	02/02/2023	10.39	Call			646.84000	0.64684	640,080	11.71		0.00	0	
R2032	On	02/02/2023	10.39	Put			4,540.00000	4.54000	4,466,450	11.71		0.00	0	
R2032	On	02/02/2023	10.40	Call			658.01000	0.65801	652,710	11.72		0.00	0	
R2032	On	02/02/2023	9.92	Put			6,713.40000	6.71340	6,623,870	11.62		0.00	0	
R2032	On	02/02/2023	12.75	Call			7,832.10000	7.83210	7,912,980	14.88		0.00	0	
R2032	On	02/02/2023	12.75	Put			265.23000	0.26523	279,320	14.88		0.00	0	70
R2032	On	02/02/2023	10.67	Call			1,043.02000	1.04302	1,062,180	11.97		0.00	0	70
R2032	On	02/02/2023	10.67	Put			3,461.43000	3.46143	3,413,800	11.97		0.00	0	
R2032	On	02/02/2023	11.69	Call			3,753.67000	3.75367	3,834,840	13.34		0.00	0	
R2032	On	04/05/2023	10.62	Call			1,660.28000	1.66028	1,758,180	13.04		0.00	0	40
R2032	On	04/05/2023	10.62	Put			4,917.71000	4.91771	4,958,760	13.04		0.00	0	
R2032	On	04/05/2023	10.87	Call			2,139.27000	2.13927	2,252,870	13.23		0.00	0	
R2032	On	04/05/2023	10.87	Put			4,120.97000	4.12097	4,177,720	13.23		0.00	0	
R2032	On	04/05/2023	10.88	Call			2,159.89000	2.15989	2,274,450	13.24		0.00	0	
R2032	On	04/05/2023	10.88	Put			4,091.08000	4.09108	4,148,790	13.24		0.00	0	
R2032	On	04/05/2023	10.89	Call			2,180.64000	2.18064	2,296,140	13.25		0.00	0	
R2032	On	04/05/2023	10.89	Put			4,061.36000	4.06136	4,120,010	13.25		0.00	0	
R2032	On	04/05/2023	11.37	Call			3,342.63000	3.34263	3,479,880	13.75		0.00	0	40

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2032	On	04/05/2023	Bond Future	11.37	Put		2,846.35000	2.84635	2,926,750	13.75	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		10,321.75000	10.32175	10,399,000	16.03	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		569.26000	0.56926	589,660	16.03	0.00	0	40
R2032	On	03/08/2023	Bond Future	11.76	Put		2,778.46000	2.77846	2,832,350	12.56	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,760.63000	2.76063	2,814,540	12.57	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		4,880.16000	4.88016	4,998,000	12.71	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,538.26000	2.53826	2,593,620	12.71	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		4,443.68000	4.44368	4,559,740	12.55	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,796.39000	2.79639	2,849,970	12.55	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		4,472.30000	4.47230	4,588,670	12.56	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		4,500.99000	4.50099	4,617,380	12.57	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		2,547.88000	2.54788	2,770,600	10.34	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		4,053.07000	4.05307	4,201,490	10.34	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		2,569.03000	2.56903	2,793,040	10.35	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		4,026.48000	4.02648	4,176,190	10.35	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		2,590.29000	2.59029	2,815,250	10.35	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		4,000.03000	4.00003	4,150,690	10.35	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		8,603.84000	8.60384	3,596,990	10.51	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		1,022.66000	1.02266	4,246,940	10.49	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		8,672.93000	8.67293	3,634,930	10.49	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		1,033.03000	1.03303	4,272,890	10.50	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		8,638.33000	8.63833	3,615,910	10.50	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		1,043.48000	1.04348	4,298,910	10.51	0.00	0	
Total R2032 Option											0.00	0	11,31
Total For R2032											200,791,891.93	2,317	198,67
R2035	On	02/02/2023	Bond Future			11.49439	87.04312	11.49228	87.05504	14.76	0.00	0	161,15
R2035	On	04/05/2023	Bond Future			11.61575	84.28256	11.61155	84.30584	15.56	0.00	0	
R2035	On	03/08/2023	Bond Future			11.74235	85.97740	11.73879	85.99674	14.36	0.00	0	
R2035	On	02/11/2023	Bond Future			11.87484	83.22589	11.87312	83.23504	12.56	0.00	0	
R2035	On	01/02/2024	Bond Future			12.04281	84.79545	13.72981	76.66277	12.21	0.00	0	
Total R2035 Future											0.00	0	161,15
R2035	On	02/02/2023	Bond Future	9.81	Call		99.38000	0.09938	103,570	13.50	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put		10,428.39000	10.42839	10,444,500	13.50	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call		110.14000	0.11014	114,670	13.50	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put		10,173.19000	10.17319	10,189,640	13.50	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call		121.87000	0.12187	126,710	13.50	0.00	0	38
R2035	On	02/02/2023	Bond Future	10.64	Put		5,637.87000	5.63787	5,678,780	13.67	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put		4,565.02000	4.56502	4,626,190	13.91	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call		315.06000	0.31506	323,630	13.51	0.00	0	97

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	10.30	Put			7,457.43000	7.45743	7,477,920	13.51		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			573.64000	0.57364	596,950	13.63		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			5,839.66000	5.83966	5,874,890	13.63		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			617.88000	0.61788	646,870	13.67		0.00	0	38
R2035 On 02/02/2023 Bond Future	11.06	Put			3,792.76000	3.79276	3,859,730	14.13		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.66	Call			640.83000	0.64083	672,830	13.69		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			5,538.17000	5.53817	5,582,090	13.69		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Call			924.33000	0.92433	973,310	13.90		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			4,608.27000	4.60827	4,669,170	13.90		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			941.13000	0.94113	990,380	13.91		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			288.42000	0.28842	316,700	17.40		0.00	0	91
R2035 On 02/02/2023 Bond Future	10.88	Call			958.13000	0.95813	1,007,510	13.92		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			4,522.03000	4.52203	4,583,330	13.92		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			1,278.08000	1.27808	1,332,480	14.12		0.00	0	91
R2035 On 02/02/2023 Bond Future	11.05	Put			3,831.06000	3.83106	3,897,380	14.12		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			1,298.73000	1.29873	1,353,780	14.13		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Put			9,920.00000	9.92000	9,936,760	13.50		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Call			3,906.89000	3.90689	3,969,670	15.45		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Put			1,431.55000	1.43155	1,506,250	15.45		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			4,056.25000	4.05625	4,117,800	15.51		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			1,364.92000	1.36492	1,438,390	15.51		0.00	0	38
R2035 On 02/02/2023 Bond Future	13.22	Call			9,281.63000	9.28163	9,297,990	17.40		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			1,268.17000	1.26817	1,328,740	14.59		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			7,155.43000	7.15543	7,239,280	14.59		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			2,401.83000	2.40183	2,563,300	15.19		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			4,670.75000	4.67075	4,855,500	15.19		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			492.87000	0.49287	520,370	14.48		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			11,131.55000	11.13155	11,182,330	14.48		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			1,030.38000	1.03038	1,070,870	14.50		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			8,026.65000	8.02665	8,090,420	14.50		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Call			9,110.82000	9.11082	9,231,180	17.88		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			1,031.21000	1.03121	1,174,850	17.88		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Call			2,307.70000	2.30770	2,466,370	15.15		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			4,807.44000	4.80744	4,989,390	15.15		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			2,378.16000	2.37816	2,539,000	15.18		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			4,704.70000	4.70470	4,888,820	15.18		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			2,425.64000	2.42564	2,587,960	15.21		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			4,636.99000	4.63699	4,822,590	15.21		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			6,325.07000	6.32507	6,495,240	16.89		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			1,806.59000	1.80659	2,000,040	16.89		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 Intert
R2035 On 03/08/2023 Bond Future	11.99	Put			3,502.29000	3.50229	3,626,490	14.64		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			4,882.13000	4.88213	4,987,120	14.65		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			3,480.46000	3.48046	3,604,790	14.65		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			4,819.80000	4.81980	4,924,820	14.63		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			3,524.24000	3.52424	3,648,600	14.63		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			4,850.93000	4.85093	4,955,790	14.64		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			2,701.61000	2.70161	2,972,880	12.27		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			5,164.12000	5.16412	5,444,540	12.27		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			2,724.50000	2.72450	2,996,690	12.27		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			5,131.54000	5.13154	5,412,880	12.27		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			2,679.16000	2.67916	2,949,180	12.26		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			5,197.18000	5.19718	5,476,350	12.26		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			8,915.51000	8.91551	4,277,500	12.38		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			1,504.67000	1.50467	5,015,020	12.39		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			8,877.79000	8.87779	4,255,460	12.39		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			1,518.32000	1.51832	5,043,960	12.40		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			8,840.21000	8.84021	4,233,170	12.40		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Call			1,491.10000	1.49110	4,985,770	12.38		0.00	0	
Total R2035 Option										0.00	0	8,47
Total For R2035										0.00	0	169,66
R2037 On 02/02/2023 Bond Future			11.62444	78.81965	11.63248	78.77363		16.66		0.00	0	130,33
R2037 On 04/05/2023 Bond Future			11.74629	80.40063	11.75277	80.36419		16.69		0.00	0	
R2037 On 03/08/2023 Bond Future			11.87538	77.75983	11.88288	77.71846		16.26		0.00	0	
R2037 On 02/11/2023 Bond Future			11.99708	79.34591	12.00672	79.29366		13.68		0.00	0	
R2037 On 01/02/2024 Bond Future			12.15059	76.58751	13.73096	68.83250		13.97		0.00	0	
Total R2037 Future										0.00	0	130,33
R2037 On 02/02/2023 Bond Future	11.03	Call			984.18000	0.98418	1,054,920	15.59		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			4,545.95000	4.54595	4,570,670	15.59		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			1,001.75000	1.00175	1,072,980	15.60		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			4,502.48000	4.50248	4,527,690	15.60		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			1,019.65000	1.01965	1,091,230	15.61		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Put			4,459.41000	4.45941	4,484,970	15.61		0.00	0	
R2037 On 02/02/2023 Bond Future	11.10	Call			1,111.72000	1.11172	1,185,510	15.67		0.00	0	63
R2037 On 02/02/2023 Bond Future	11.10	Put			4,247.61000	4.24761	4,275,380	15.67		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Call			3,534.00000	3.53400	3,640,660	17.04		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Put			1,637.52000	1.63752	1,698,160	17.04		0.00	0	63
R2037 On 04/05/2023 Bond Future	11.31	Call			2,386.09000	2.38609	2,522,340	16.11		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			4,934.71000	4.93471	5,034,520	16.11		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Call			2,409.87000	2.40987	2,547,060	16.12		0.00	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
R2037	On	04/05/2023	Bond Future	11.32	Put		4,899.59000	4.89959	5,000,340	16.12	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		1,774.53000	1.77453	1,898,390	15.82	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.03	Put		5,998.21000	5.99821	6,085,630	15.82	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		3,655.02000	3.65502	3,815,890	16.73	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Put		3,502.17000	3.50217	3,626,600	16.73	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		10,844.41000	10.84441	10,954,930	19.62	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		806.97000	0.80697	881,050	19.62	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.30	Call		2,362.43000	2.36243	2,497,970	16.10	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		4,970.01000	4.97001	5,069,110	16.10	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		3,578.05000	3.57805	3,680,350	16.41	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		4,900.72000	4.90072	5,044,620	16.43	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		3,555.51000	3.55551	3,658,040	16.43	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		4,932.03000	4.93203	5,075,880	16.44	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		3,533.11000	3.53311	3,635,590	16.44	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		4,869.49000	4.86949	5,013,160	16.41	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		2,782.43000	2.78243	3,091,650	13.25	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		5,316.02000	5.31602	5,572,990	13.25	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		2,805.63000	2.80563	3,116,180	13.26	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		5,282.45000	5.28245	5,540,750	13.26	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		2,828.93000	2.82893	3,140,800	13.27	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		5,249.04000	5.24904	5,508,660	13.27	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		8,560.21000	8.56021	4,271,220	14.05	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		1,718.66000	1.71866	5,155,810	14.03	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		8,634.33000	8.63433	4,316,470	14.03	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		1,733.73000	1.73373	5,185,500	14.04	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		8,597.20000	8.59720	4,293,960	14.04	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		1,748.89000	1.74889	5,214,910	14.05	0.00	0	
Total R2037 Option											0.00	0	2,47
Total For R2037											0.00	0	132,80
R2040	On	02/02/2023	Bond Future			11.69002	80.50080	11.68244	80.54755	17.61	10,143,100.80	126	119,30
R2040	On	04/05/2023	Bond Future			11.80754	82.11560	11.79790	82.17407	17.66	0.00	0	30
R2040	On	03/08/2023	Bond Future			11.93174	79.25881	11.92244	79.31419	17.25	0.00	0	
R2040	On	02/11/2023	Bond Future			12.04840	80.87550	12.04050	80.92177	15.02	0.00	0	
R2040	On	01/02/2024	Bond Future			12.19486	77.89546	13.67763	70.07151	15.16	0.00	0	
Total R2040 Future											10,143,100.80	126	119,60
R2040	On	02/02/2023	Bond Future	10.18	Call		169.93000	0.16993	177,670	16.10	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		10,348.17000	10.34817	10,402,660	16.10	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		182.79000	0.18279	190,860	16.10	0.00	0	30
R2040	On	02/02/2023	Bond Future	10.21	Put		10,138.76000	10.13876	10,193,580	16.10	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2040 On 02/02/2023 Bond Future	10.93	Call			815.65000	0.81565	857,470	16.35		0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Put			5,519.51000	5.51951	5,613,330	16.39		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			1,104.25000	1.10425	1,160,510	16.57		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			4,828.84000	4.82884	4,931,850	16.57		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			1,123.78000	1.12378	1,180,250	16.58		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			4,782.16000	4.78216	4,885,380	16.58		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			4,735.80000	4.73580	4,839,220	16.59		0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			1,288.25000	1.28825	1,345,740	16.68		0.00	0	6:
R2040 On 02/02/2023 Bond Future	11.19	Put			4,419.90000	4.41990	4,524,140	16.68		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Call			4,013.41000	4.01341	4,073,430	18.20		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Put			1,676.56000	1.67656	1,783,330	18.20		0.00	0	6:
R2040 On 02/02/2023 Bond Future	10.96	Call			859.49000	0.85949	906,560	16.39		0.00	0	3:
R2040 On 02/02/2023 Bond Future	10.93	Put			5,678.22000	5.67822	5,766,790	16.35		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Call			4,698.81000	4.69881	4,750,550	18.52		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			1,370.69000	1.37069	1,469,180	18.52		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			4,823.25000	4.82325	4,873,620	18.58		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			1,322.28000	1.32228	1,419,400	18.58		0.00	0	3:
R2040 On 02/02/2023 Bond Future	11.12	Call			1,143.54000	1.14354	1,200,210	16.59		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			1,616.98000	1.61698	1,709,050	16.63		0.00	0	3:
R2040 On 04/05/2023 Bond Future	10.92	Put			7,236.14000	7.23614	7,386,680	16.63		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			2,723.48000	2.72348	2,852,250	17.18		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			5,133.16000	5.13316	5,320,400	17.18		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			643.04000	0.64304	683,720	16.43		0.00	0	3:
R2040 On 04/05/2023 Bond Future	10.17	Put			11,561.77000	11.56177	11,660,920	16.43		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			2,776.57000	2.77657	2,906,530	17.21		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			5,059.24000	5.05924	5,247,670	17.21		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			2,911.33000	2.91133	3,044,700	17.27		0.00	0	4:
R2040 On 04/05/2023 Bond Future	11.48	Put			4,877.82000	4.87782	5,069,660	17.27		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			1,307.65000	1.30765	1,362,520	16.45		0.00	0	4:
R2040 On 04/05/2023 Bond Future	10.73	Put			8,223.62000	8.22362	8,336,960	16.45		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			7,486.59000	7.48659	7,587,620	19.29		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			1,859.94000	1.85994	2,019,440	19.29		0.00	0	3:
R2040 On 04/05/2023 Bond Future	13.45	Call			10,239.30000	10.23930	10,301,820	20.33		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			1,128.61000	1.12861	1,249,600	20.33		0.00	0	4:
R2040 On 04/05/2023 Bond Future	11.42	Call			2,750.07000	2.75007	2,879,320	17.20		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			5,096.20000	5.09620	5,283,920	17.20		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			3,749.74000	3.74974	3,919,400	17.54		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			5,468.42000	5.46842	5,582,690	17.55		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			3,726.18000	3.72618	3,895,830	17.55		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			5,502.23000	5.50223	5,616,490	17.56		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 03/08/2023 Bond Future	12.23	Put			3,702.49000	3.70249	3,872,130	17.56		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			5,434.42000	5.43442	5,548,700	17.54		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			2,999.67000	2.99967	3,466,610	14.60		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			5,772.00000	5.77200	6,285,210	14.60		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			3,024.65000	3.02465	3,492,910	14.61		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			5,735.17000	5.73517	6,249,700	14.61		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			3,050.05000	3.05005	3,519,300	14.62		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			5,698.84000	5.69884	6,214,360	14.62		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			8,949.07000	8.94907	4,799,940	15.28		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			1,972.80000	1.97280	5,618,490	15.25		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			9,027.74000	9.02774	4,849,480	15.25		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			1,989.82000	1.98982	5,649,920	15.26		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			8,988.33000	8.98833	4,824,480	15.26		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			2,006.93000	2.00693	5,681,750	15.28		0.00	0	
Total R2040 Option										0.00	0	5,02
Total For R2040										10,143,100.80	126	124,62
R2044 On 02/02/2023 Bond Future			11.64161	77.63862	11.63902	77.65498		18.64		0.00	0	94,62
R2044 On 04/05/2023 Bond Future			11.75067	79.19601	11.74632	79.22305		18.71		0.00	0	
R2044 On 03/08/2023 Bond Future			11.86556	76.40579	11.86172	76.42925		18.30		0.00	0	
R2044 On 02/11/2023 Bond Future			11.97298	77.96430	11.97065	77.97832		16.67		0.00	0	
R2044 On 01/02/2024 Bond Future			12.10785	75.05441	13.51195	67.48135		16.63		0.00	0	
Total R2044 Future										0.00	0	94,62
R2044 On 02/02/2023 Bond Future	11.14	Call			1,281.44000	1.28144	1,356,930	17.59		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			4,543.66000	4.54366	4,635,510	17.59		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			1,303.31000	1.30331	1,379,100	17.61		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			4,497.93000	4.49793	4,590,080	17.61		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			1,325.41000	1.32541	1,401,360	17.62		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Put			1,742.88000	1.74288	1,849,650	19.13		0.00	0	4,00
R2044 On 02/02/2023 Bond Future	11.16	Put			4,452.52000	4.45252	4,544,830	17.62		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Call			1,415.94000	1.41594	1,493,000	17.67		0.00	0	1,30
R2044 On 02/02/2023 Bond Future	11.20	Put			4,273.97000	4.27397	4,367,390	17.67		0.00	0	
R2044 On 02/02/2023 Bond Future	11.90	Call			3,581.13000	3.58113	3,674,070	18.93		0.00	0	1,30
R2044 On 02/02/2023 Bond Future	11.90	Put			1,961.60000	1.96160	2,070,900	18.93		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Call			3,967.95000	3.96795	4,058,360	19.13		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			2,954.07000	2.95407	3,111,440	18.23		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			4,963.63000	4.96363	5,148,040	18.23		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Call			5,713.15000	5.71315	5,871,780	19.54		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			2,684.93000	2.68493	2,870,600	19.54		0.00	0	1,50
R2044 On 04/05/2023 Bond Future	11.41	Call			2,898.32000	2.89832	3,054,430	18.21		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2044	On	04/05/2023	Bond Future	11.41	Put		5.03787000	5.03787	5,221,020	18.21	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		2,926.13000	2.92613	3,082,980	18.22	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		5,000.64000	5.00064	5,184,530	18.22	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		3,932.37000	3.93237	4,100,000	18.71	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		3,909.49000	3.90949	4,104,160	18.71	0.00	0	4,1
R2044	On	04/05/2023	Bond Future	12.00	Call		4,791.49000	4.79149	4,957,510	19.12	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put		3,240.79000	3.24079	3,433,850	19.12	0.00	0	4,1
R2044	On	03/08/2023	Bond Future	12.16	Put		3,768.06000	3.76806	4,035,430	18.91	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		5,589.60000	5.58960	5,833,670	18.92	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		3,743.91000	3.74391	4,011,440	18.92	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		5,520.34000	5.52034	5,764,340	18.89	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		3,792.11000	3.79211	4,059,570	18.89	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		5,555.06000	5.55506	5,798,970	18.91	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		3,196.30000	3.19630	3,893,840	16.21	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		5,735.65000	5.73565	6,447,210	16.21	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		3,222.42000	3.22242	3,921,380	16.22	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		5,698.27000	5.69827	6,411,250	16.22	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		3,169.98000	3.16998	3,866,090	16.20	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		5,772.92000	5.77292	6,483,050	16.20	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		8,779.64000	8.77964	5,126,820	16.96	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		2,171.18000	2.17118	6,105,650	16.97	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		8,740.25000	8.74025	5,101,660	16.97	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		2,189.32000	2.18932	6,138,250	16.98	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		8,700.76000	8.70076	5,076,630	16.98	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		2,152.86000	2.15286	6,073,100	16.96	0.00	0	
Total R2044 Option											0.00	0	16,33
Total For R2044											0.00	0	110,96
R2048	On	02/02/2023	Bond Future			11.54433	81.10333	11.53119	81.18905	18.30	0.00	0	250,47
R2048	On	04/05/2023	Bond Future			11.64598	78.26809	11.63075	78.36592	19.42	0.00	0	10,94
R2048	On	03/08/2023	Bond Future			11.75376	79.80436	11.73861	79.90006	17.98	0.00	0	
R2048	On	02/11/2023	Bond Future			11.85589	77.00984	11.84178	77.09762	16.05	0.00	0	13,00
R2048	On	01/02/2024	Bond Future			11.98158	78.49874	13.32728	71.02339	15.60	0.00	0	
Total R2048 Future											0.00	0	274,42
R2048	On	02/02/2023	Bond Future	10.40	Call		383.18000	0.38318	398,950	16.75	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Put		8,435.28000	8.43528	8,536,770	16.75	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call		1,251.98000	1.25198	1,313,480	17.41	0.00	0	2,54
R2048	On	02/02/2023	Bond Future	11.00	Put		4,861.57000	4.86157	5,008,790	17.41	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		1,386.97000	1.38697	1,452,200	17.51	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		4,574.27000	4.57427	4,725,220	17.51	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2048 On 02/02/2023 Bond Future	11.70	Call			3.35825000	3.35825	3,427,400	18.69		0.00	0	2,54
R2048 On 02/02/2023 Bond Future	11.70	Put			2,269.67000	2.26967	2,424,540	18.69		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			1,410.22000	1.41022	1,476,100	17.53		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			4,527.50000	4.52750	4,679,100	17.53		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			1,433.84000	1.43384	1,500,370	17.55		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			4,481.22000	4.48122	4,633,470	17.55		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Call			1,481.52000	1.48152	1,549,320	17.58		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Put			4,389.40000	4.38940	4,542,920	17.58		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			3,091.61000	3.09161	3,225,370	18.80		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			4,934.96000	4.93496	5,166,550	18.80		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			3,033.26000	3.03326	3,165,530	18.77		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			5,010.88000	5.01088	5,240,980	18.77		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			3,062.36000	3.06236	3,195,380	18.78		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			4,972.80000	4.97280	5,203,650	18.78		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			6,005.08000	6.00508	6,135,610	18.50		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			3,718.49000	3.71849	3,944,720	18.50		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			5,932.42000	5.93242	6,063,540	18.47		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			3,765.86000	3.76586	3,992,680	18.47		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			5,968.72000	5.96872	6,099,420	18.49		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			3,742.10000	3.74210	3,968,500	18.49		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			3,843.69000	3.84369	3,780,910	15.75		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			6,091.23000	6.09123	6,116,230	15.75		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			3,787.32000	3.78732	3,723,140	15.73		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			6,166.15000	6.16615	6,189,750	15.73		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			3,815.30000	3.81530	3,752,120	15.74		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			6,128.44000	6.12844	6,153,040	15.74		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			2,581.44000	2.58144	5,994,540	15.79		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			8,982.56000	8.98256	4,920,310	15.79		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			2,541.87000	2.54187	5,927,410	15.77		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			9,062.05000	9.06205	4,972,240	15.77		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Call			2,561.62000	2.56162	5,960,950	15.78		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			9,022.23000	9.02223	4,946,210	15.78		0.00	0	
Total R2048 Option										0.00	0	5,08
Total For R2048										0.00	0	279,50
R209 On 02/02/2023 Bond Future			11.48082	67.15812	11.49383	67.09369		16.74		0.00	0	24,7'
R209 On 04/05/2023 Bond Future			11.59098	65.35131	11.60266	65.29436		17.60	241,799,847.00		3,700	2,5'
R209 On 03/08/2023 Bond Future			11.70327	66.66554	11.71610	66.60396		16.29		0.00	0	
R209 On 02/11/2023 Bond Future			11.81726	64.87355	11.83230	64.80251		14.27		0.00	0	
R209 On 01/02/2024 Bond Future			11.95747	66.09679	13.44702	59.67433		13.87		0.00	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 R209 Future												241,799,847.00	3,700	27,22
R209	On	02/02/2023	Bond Future	10.78	Call			692.75000	0.69275	754,960	15.67	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			4,364.72000	4.36472	4,362,500	15.67	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			706.09000	0.70609	768,740	15.68	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			4,324.63000	4.32463	4,322,850	15.68	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			719.50000	0.71950	782,690	15.70	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			4,284.68000	4.28468	4,283,440	15.70	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			1,894.09000	1.89409	2,063,680	17.04	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put			4,409.79000	4.40979	4,522,430	17.04	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			1,913.74000	1.91374	2,084,270	17.06	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			4,378.08000	4.37808	4,491,660	17.06	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call			5,679.97000	5.67997	5,884,500	19.17	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put			1,507.78000	1.50778	1,655,360	19.17	0.00	0	8,50
R209	On	04/05/2023	Bond Future	10.00	Call			533.12000	0.53312	574,820	16.39	2,299,280.00	4,000	50
R209	On	04/05/2023	Bond Future	10.00	Put			9,048.78000	9.04878	9,033,530	16.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call			1,703.22000	1.70322	1,863,550	16.91	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put			4,735.63000	4.73563	4,839,010	16.91	19,356,040.00	4,000	6,50
R209	On	04/05/2023	Bond Future	11.09	Call			1,874.37000	1.87437	2,043,200	17.03	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			4,441.50000	4.44150	4,553,380	17.03	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call			4,148.07000	4.14807	4,287,080	16.52	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put			3,133.45000	3.13345	3,210,880	16.52	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call			4,175.05000	4.17505	4,314,310	16.53	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put			3,113.54000	3.11354	3,191,220	16.53	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call			4,202.10000	4.20210	4,341,590	16.55	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put			3,093.76000	3.09376	3,171,670	16.55	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call			2,267.59000	2.26759	2,553,660	13.85	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put			4,700.49000	4.70049	4,915,520	13.85	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call			2,287.12000	2.28712	2,574,400	13.86	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put			4,670.35000	4.67035	4,886,590	13.86	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call			2,306.99000	2.30699	2,595,240	13.87	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put			4,640.60000	4.64060	4,857,810	13.87	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call			1,577.31000	1.57731	4,452,180	14.00	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put			7,251.60000	7.25160	3,704,010	14.00	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call			1,591.01000	1.59101	4,478,140	14.01	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put			7,219.66000	7.21966	3,684,330	14.01	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call			1,604.77000	1.60477	4,503,860	14.02	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put			7,187.84000	7.18784	3,664,470	14.02	0.00	0	
Total R209 Option												21,655,320.00	8,000	15,50
Total For R209												263,455,167.00	11,700	42,72

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/02/2023			232.61215	232.61215	232.44793	232.44793			0.00	0	57
R210	On	04/05/2023			234.24502	234.24502	234.10800	234.10800			0.00	0	
R210	On	03/08/2023			239.00816	239.00816	238.85659	238.85659			0.00	0	
R210	On	02/11/2023			240.76165	240.76165	240.57808	240.57808			0.00	0	
R210	On	01/02/2024			245.36753	245.36753	222.14202	222.14202			0.00	0	
Total R210 Future											0.00	0	57
Total For R210											0.00	0	57
R213	On	02/02/2023			11.00972	82.02042	11.02312	81.95997		11.91	0.00	0	33,04
R213	On	04/05/2023			11.13380	80.11073	11.14540	80.05965		12.62	0.00	0	
R213	On	03/08/2023			11.26474	81.72155	11.27786	81.66526		11.48	0.00	0	
R213	On	02/11/2023			11.40451	79.83492	11.42065	79.76750		9.69	0.00	0	
R213	On	01/02/2024			11.58855	81.34166	13.64713	73.53150		9.63	0.00	0	
Total R213 Future											0.00	0	33,04
R213	On	02/02/2023	9.16	Call			69.09000	0.06909	54,100	11.36	0.00	0	47
R213	On	02/02/2023	9.16	Put			9,072.56000	9.07256	8,997,120	11.36	0.00	0	
R213	On	02/02/2023	10.01	Call			379.12000	0.37912	343,090	11.02	0.00	0	
R213	On	02/02/2023	10.01	Put			5,121.43000	5.12143	5,024,950	11.02	0.00	0	47
R213	On	02/02/2023	10.21	Call			533.38000	0.53338	519,770	11.15	0.00	0	
R213	On	02/02/2023	10.22	Put			4,272.35000	4.27235	4,199,650	11.16	0.00	0	
R213	On	02/02/2023	10.23	Call			551.20000	0.55120	540,450	11.16	0.00	0	
R213	On	02/02/2023	10.23	Put			4,233.51000	4.23351	4,162,310	11.16	0.00	0	
R213	On	02/02/2023	10.35	Call			682.41000	0.68241	677,120	11.24	0.00	0	
R213	On	02/02/2023	10.35	Put			3,793.73000	3.79373	3,727,990	11.24	0.00	0	47
R213	On	02/02/2023	10.21	Put			4,311.35000	4.31135	4,237,290	11.15	0.00	0	
R213	On	02/02/2023	10.43	Call			783.29000	0.78329	780,580	11.29	0.00	0	97
R213	On	02/02/2023	10.43	Put			3,516.73000	3.51673	3,453,570	11.29	0.00	0	
R213	On	02/02/2023	12.20	Call			5,511.73000	5.51173	5,586,500	13.55	0.00	0	
R213	On	02/02/2023	12.20	Put			426.00000	0.42600	440,320	13.55	0.00	0	97
R213	On	02/02/2023	10.22	Call			542.23000	0.54223	529,980	11.16	0.00	0	
R213	On	04/05/2023	10.74	Call			1,871.03000	1.87103	1,945,410	12.20	0.00	0	
R213	On	04/05/2023	10.74	Put			3,681.18000	3.68118	3,704,480	12.20	0.00	0	
R213	On	04/05/2023	10.75	Call			1,889.07000	1.88907	1,963,660	12.20	0.00	0	
R213	On	04/05/2023	10.75	Put			3,653.93000	3.65393	3,677,440	12.20	0.00	0	
R213	On	04/05/2023	10.73	Call			1,852.88000	1.85288	1,927,050	12.19	0.00	0	
R213	On	04/05/2023	10.73	Put			3,708.34000	3.70834	3,731,430	12.19	0.00	0	
R213	On	03/08/2023	11.61	Put			2,544.78000	2.54478	2,587,530	11.83	0.00	0	
R213	On	03/08/2023	11.62	Call			3,978.42000	3.97842	4,077,760	11.84	0.00	0	
R213	On	03/08/2023	11.62	Put			2,528.42000	2.52842	2,571,470	11.84	0.00	0	
R213	On	03/08/2023	11.63	Call			4,004.29000	4.00429	4,103,660	11.85	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	03/08/2023	Bond Future	11.63	Put		2,512.43000	2.51243	2,555,510	11.85	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		3,952.88000	3.95288	4,051,920	11.83	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		2,233.15000	2.23315	2,403,000	9.39	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		3,543.74000	3.54374	3,646,170	9.39	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		2,252.23000	2.25223	2,422,960	9.40	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		3,520.20000	3.52020	3,623,510	9.40	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		2,271.39000	2.27139	2,443,320	9.40	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		3,496.77000	3.49677	3,601,280	9.40	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		8,075.66000	8.07566	3,260,390	9.82	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		779.63000	0.77963	3,744,590	9.80	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		8,139.69000	8.13969	3,294,490	9.80	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		787.91000	0.78791	3,767,910	9.81	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		8,107.74000	8.10774	3,277,580	9.81	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		796.03000	0.79603	3,790,920	9.82	0.00	0	
Total R213 Option											0.00	0	3,25
Total For R213											0.00	0	36,25
R214	On	02/02/2023	Bond Future			11.55485	64.87089	11.55227	64.88434	18.27	0.00	0	71,3
R214	On	04/05/2023	Bond Future			11.65410	62.87149	11.64980	62.89360	19.32	0.00	0	
R214	On	03/08/2023	Bond Future			11.75634	64.13576	11.75255	64.15498	17.90	0.00	0	
R214	On	02/11/2023	Bond Future			11.86199	62.14437	11.85965	62.15607	16.68	0.00	0	
R214	On	01/02/2024	Bond Future			11.99417	63.31641	13.33493	57.25349	15.86	0.00	0	
Total R214 Future											0.00	0	71,37
R214	On	02/02/2023	Bond Future	11.07	Call		1,099.79000	1.09979	1,162,710	17.50	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		3,695.61000	3.69561	3,771,980	17.50	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		1,118.20000	1.11820	1,181,820	17.52	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		3,658.50000	3.65850	3,735,570	17.52	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		1,136.69000	1.13669	1,201,000	17.54	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		3,621.53000	3.62153	3,699,290	17.54	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		1,155.37000	1.15537	1,220,360	17.55	0.00	0	1,60
R214	On	02/02/2023	Bond Future	11.10	Put		3,584.83000	3.58483	3,663,270	17.55	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call		2,936.74000	2.93674	3,011,480	18.84	0.00	0	1,60
R214	On	02/02/2023	Bond Future	11.80	Put		1,666.12000	1.66612	1,754,310	18.84	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,488.91000	2.48891	2,608,140	18.73	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		3,954.76000	3.95476	4,096,100	18.73	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,512.35000	2.51235	2,632,310	18.75	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		3,924.88000	3.92488	4,066,950	18.75	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,465.41000	2.46541	2,584,250	18.72	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		3,984.65000	3.98465	4,125,600	18.72	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		2,959.31000	2.95931	3,100,090	18.47	0.00	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
R214	On	03/08/2023	Bond Future	12.15	Call		4,905.53000	4.90553	5,026,870	18.48	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		2,940.55000	2.94055	3,081,110	18.48	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		4,935.26000	4.93526	5,056,380	18.50	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		2,922.12000	2.92212	3,062,460	18.50	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		4,876.06000	4.87606	4,997,620	18.47	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		2,586.57000	2.58657	3,107,210	16.35	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,689.08000	4.68908	5,221,420	16.35	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		2,608.30000	2.60830	3,130,310	16.36	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,658.16000	4.65816	5,191,870	16.36	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		2,630.13000	2.63013	3,153,240	16.37	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,627.40000	4.62740	5,162,210	16.37	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		7,132.95000	7.13295	4,071,170	16.05	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		1,844.97000	1.84497	4,823,050	16.03	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		7,198.34000	7.19834	4,113,500	16.03	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		1,860.40000	1.86040	4,850,020	16.04	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		7,165.59000	7.16559	4,092,290	16.04	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		1,875.89000	1.87589	4,877,030	16.05	0.00	0	
Total R214 Option											0.00	0	3,20
Total For R214											0.00	0	74,57
Total for Bond											544,606,830.58	14,773	1,436,48
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	

Contract 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 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	
Total For R202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2023 On 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	
R209/R On 31/03/2036 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 Interr
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			841.76300	841.76300	841.80800	841.80800				0.00	0	8:
GOVI On 04/05/2023 GOVI			858.61800	858.61800	858.76300	858.76300				0.00	0	
GOVI On 03/08/2023 GOVI			875.87700	875.87700	875.98100	875.98100				0.00	0	
GOVI On 02/11/2023 GOVI			893.73600	893.73600	893.73800	893.73800				0.00	0	
GOVI On 01/02/2024 GOVI			910.66300	910.66300	827.46400	827.46400				0.00	0	
Total GOVI Future										0.00	0	8:
GOVI On 02/02/2023 GOVI	850.82	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			90,120.00000	9.01200	90,570,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			90,220.00000	9.02200	90,670,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			90,320.00000	9.03200	90,770,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Call			58,830.00000	5.88300	57,380,000			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			59,030.00000	5.90300	57,580,000			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			58,930.00000	5.89300	57,480,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Put			0.00000	0.00000	0,000			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	Op Interr
GOVI	On	03/08/2023	GOVI	837.23	Call			387,510.00000	38.75100	386,470,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call			387,710.00000	38.77100	386,670,000		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			387,610.00000	38.76100	386,570,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			79,280.00000	7.92800	79,260,000		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			79,180.00000	7.91800	79,160,000		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			79,380.00000	7.93800	79,360,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put			525,160.00000	52.51600	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call			0.00000	0.00000	306,730,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Put			525,260.00000	52.52600	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Call			0.00000	0.00000	306,630,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Put			525,360.00000	52.53600	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Call			0.00000	0.00000	306,830,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	83
Total for GOVI												0.00	0	83
AL37	On	02/02/2023	Index Future			849.68000	849.68000	849.74600	849.74600			0.00	0	
AL37	On	04/05/2023	Index Future			866.69400	866.69400	866.86100	866.86100			0.00	0	
AL37	On	03/08/2023	Index Future			884.11500	884.11500	884.24100	884.24100			0.00	0	
AL37	On	02/11/2023	Index Future			902.14200	902.14200	902.16600	902.16600			0.00	0	
AL37	On	01/02/2024	Index Future			919.22900	919.22900	835.26700	835.26700			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	02/02/2023	Index Future			970.86100	970.86100	970.23700	970.23700			0.00	0	
AL7T	On	04/05/2023	Index Future			990.30100	990.30100	989.77900	989.77900			0.00	0	
AL7T	On	03/08/2023	Index Future			1,010.20700	1,010.20700	1,009.62400	1,009.62400			0.00	0	
AL7T	On	02/11/2023	Index Future			1,030.80500	1,030.80500	1,030.09000	1,030.09000			0.00	0	
AL7T	On	01/02/2024	Index Future			1,050.32900	1,050.32900	953.70500	953.70500			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	02/02/2023	Index Future			853.90700	853.90700	853.95300	853.95300			0.00	0	10
ALBI	On	04/05/2023	Index Future			871.00500	871.00500	871.15200	871.15200			0.00	0	
ALBI	On	03/08/2023	Index Future			888.51300	888.51300	888.61900	888.61900			0.00	0	
ALBI	On	02/11/2023	Index Future			906.63000	906.63000	906.63200	906.63200			0.00	0	
ALBI	On	01/02/2024	Index Future			923.80100	923.80100	839.40200	839.40200			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ALBI Future										0.00	0	10
Total For ALBI										0.00	0	10
IGOV On 02/02/2023 Index Future			327.41500	327.41500	329.37600	329.37600				0.00	0	74
IGOV On 04/05/2023 Index Future			334.04900	334.04900	336.08900	336.08900				0.00	0	1
IGOV On 03/08/2023 Index Future			340.84100	340.84100	342.90600	342.90600				0.00	0	
IGOV On 02/11/2023 Index Future			347.86600	347.86600	349.93200	349.93200				0.00	0	
IGOV On 01/02/2024 Index Future			354.52900	354.52900	323.68900	323.68900				0.00	0	
Total IGOV Future										0.00	0	76
Total For IGOV										0.00	0	76
Total for Index										0.00	0	86
JIBAR F On 16/11/2022 Jibar Future			6.56500	93.43500	6.57000	93.43000				0.00	0	
JIBAR F On 21/12/2022 Jibar Future			7.21500	92.78500	7.23500	92.76500				0.00	0	6
JIBAR F On 18/01/2023 Jibar Future			7.25000	92.75000	7.26500	92.73500				0.00	0	
JIBAR F On 15/02/2023 Jibar Future			7.65000	92.35000	7.66000	92.34000				0.00	0	
JIBAR F On 15/03/2023 Jibar Future			7.69500	92.30500	7.68500	92.31500				0.00	0	
JIBAR F On 19/04/2023 Jibar Future			7.81000	92.19000	7.79500	92.20500				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			7.94000	92.06000	7.93500	92.06500				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			8.00500	91.99500	8.00500	91.99500				0.00	0	7
JIBAR F On 20/12/2023 Jibar Future			8.09000	91.91000	8.05000	91.95000				0.00	0	27
JIBAR F On 20/03/2024 Jibar Future			8.14000	91.86000	8.09500	91.90500				0.00	0	
JIBAR F On 19/06/2024 Jibar Future			8.10000	91.90000	8.05500	91.94500				0.00	0	
JIBAR F On 18/09/2024 Jibar Future			8.14500	91.85500	8.10500	91.89500				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 :										544,606,830.58	14,773	1,438,600
ABCPI3 On 07/12/2023 Spot Bond			5.14700	328.23495	5.14700	328.03627				0.00	0	721,080,000
Total ABCPI3 SPOT										0.00	0	721,080,000
Total For ABCPI3										0.00	0	721,080,000
ABF001 On 13/09/2026 Spot Bond					0.00000	101.12741				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.00293				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.96000	102.66557	9.96000	102.58381				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 30/06/2031 Spot Bond			12.09000	88.98767	12.09000	88.90208				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 01/12/2030 Spot Bond					0.00000	101.51902				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	101.08381				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 11/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.72261				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	102.70038				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.88210				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.55140				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.06579				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.71129				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	102.20449				0.00	5,000,000,000	5,000,000,000
Total ABFN29 SPOT										0.00	5,000,000,000	5,000,000,000
Total For ABFN29										0.00	5,000,000,000	5,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.32113				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.21634				0.00	30,000,000	152,000,000
Total ABFN32 SPOT										0.00	30,000,000	152,000,000
Total For ABFN32										0.00	30,000,000	152,000,000
ABFN3 On 15/11/2024 Spot Bond					0.00000	100.46704				0.00	5,000,000,000	5,000,000,000
Total ABFN33 SPOT										0.00	5,000,000,000	5,000,000,000
Total For ABFN33										0.00	5,000,000,000	5,000,000,000
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.61044				0.00	0	17,000,000
Total ABFN35 SPOT										0.00	0	17,000,000
Total For ABFN35										0.00	0	17,000,000
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.67167				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.08811				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.18216				0.00	0	30,000,000
Total ABFN40 SPOT										0.00	0	30,000,000
Total For ABFN40										0.00	0	30,000,000
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.10937				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.71691				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.58255				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.59012				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.99499				0.00	0	
Total ABFN46 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 ABFN46									0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.47459			0.00	0	
Total ABFN47 SPOT									0.00	0	
Total For ABFN47									0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.44396			0.00	0	
Total ABFN48 SPOT									0.00	0	
Total For ABFN48									0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.80626			0.00	0	
Total ABFN49 SPOT									0.00	0	
Total For ABFN49									0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.71344			0.00	0	70,000,00
Total ABFN50 SPOT									0.00	0	70,000,00
Total For ABFN50									0.00	0	70,000,00
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.78989			0.00	0	
Total ABFN51 SPOT									0.00	0	
Total For ABFN51									0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.77015			0.00	0	
Total ABFN52 SPOT									0.00	0	
Total For ABFN52									0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	99.94039			0.00	140,000,000	140,000,00
Total ABFN53 SPOT									0.00	140,000,000	140,000,00
Total For ABFN53									0.00	140,000,000	140,000,00
ABFN5 On 14/02/2027 Spot Bond					0.00000	99.93886			0.00	0	250,000,00
Total ABFN54 SPOT									0.00	0	250,000,00
Total For ABFN54									0.00	0	250,000,00
ABFN5 On 14/02/2029 Spot Bond					0.00000	99.93764			0.00	0	40,000,00
Total ABFN55 SPOT									0.00	0	40,000,00
Total For ABFN55									0.00	0	40,000,00
ABFN5 On 08/11/2027 Spot Bond					0.00000	100.08333			0.00	0	
Total ABFN56 SPOT									0.00	0	
Total For ABFN56									0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.06213			0.00	0	300,000,00
Total ABGN01 SPOT									0.00	0	300,000,00
Total For ABGN01									0.00	0	300,000,00
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.08572			0.00	0	20,000,00

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 ABGN02 SPOT										0.00	0	20,000,00
Total For ABGN02										0.00	0	20,000,00
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.98859				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	104.03663				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.28526				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.51379				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.04017				0.00	0	400,000,00
Total ABJ04 SPOT										0.00	0	400,000,00
Total For ABJ04										0.00	0	400,000,00
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.08690				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.72000	7.72000	7.72000	157.15675				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	54.28628	100.00000	53.91249				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.45000	3.45000	3.45000	165.11861				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.81000	3.81000	3.81000	219.80091				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.88000	4.88000	4.88000	241.63725				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN67 On 28/02/2023 Spot Bond			8.86000	8.86000	8.86000	101.19746				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.87500	8.87500	8.87500	109.57798				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.39000	99.93930	7.39000	100.00000				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.12000	103.35815	9.12000	103.28179				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.28500	105.38309	9.28500	105.30386				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.83000	102.96274	7.83000	102.89722				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.45000	99.48679	9.45000	99.41069				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	14.26361	100.00000	14.16807				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.85000	329.20955	4.85000	329.01809				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.75000	11.75000	11.75000	102.44162				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.16311				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.13489				0.00	0	
Total ACL098 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL098										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.15647				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.15647				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	198.25040				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	202.06808				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.08723				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.50703				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	99.79516				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	99.99391				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.57814				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.79601				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.37485				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.54749				0.00	0	3,670,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGLG01 SPOT										0.00	0	3,670,000.00
Total For AGLG01										0.00	0	3,670,000.00
AGRIA On 28/10/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.44315				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.91142				0.00	0	400,000.00
Total AGT02 SPOT										0.00	0	400,000.00
Total For AGT02										0.00	0	400,000.00
AGT03 On 05/06/2025 Spot Bond					0.00000	105.09501				0.00	0	1,900,000.00
Total AGT03 SPOT										0.00	0	1,900,000.00
Total For AGT03										0.00	0	1,900,000.00
AGT04 On 27/10/2025 Spot Bond					0.00000	104.46209				0.00	0	6,335,000.00
Total AGT04 SPOT										0.00	0	6,335,000.00
Total For AGT04										0.00	0	6,335,000.00
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.51294				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.52573				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.17500	98.05505	9.17500	97.98337				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.54512				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.60969				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.69023				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2O On 18/04/2023 Spot Bond					0.00000	100.47895				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.63727				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			9.38500	102.59595	9.38500	102.51927				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.74577				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.70373				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.79232				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	102.70454				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	102.12566				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.56165				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	101.70361				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	101.79219				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	102.41192				0.00	0	
Total AHF6D1 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 AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.73636				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.80923				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.74790				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.71469				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.83647				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.79440				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	103.00033				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.47829				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.25000	101.99022	8.25000	101.92362				0.00	0	2,708,000,00
Total AIR02 SPOT										0.00	0	2,708,000,00
Total For AIR02										0.00	0	2,708,000,00
AIR04 On 29/05/2024 Spot Bond			10.10000	103.05398	10.10000	102.97123				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.95500	90.62259	12.95500	90.52990				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.99000	196.77439	5.99000	196.64155				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.07921				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.40684				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.24478				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.10495				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.92318				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.23000	257.22252	5.23000	257.06512				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.84000	222.40335	5.84000	222.25644				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.68000	210.70674	4.68000	210.58664				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.22000	118.12887	5.22000	118.05696				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	105.27408				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.22715				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN27: On 20/06/2023 Spot Bond					0.00000	101.02056				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	99.91226				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	99.77460				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	99.77835				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	101.24568				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	101.06914				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	101.07875				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	101.81794				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			4.77500	4.77500	4.77500	114.35280				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.33500	5.33500	5.33500	105.72655				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.16494				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.29359				0.00	0	
Total ASN328 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 ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.04448				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.59790				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.33000	116.58698	5.33000	116.51499				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.09282				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.64548				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.21163				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.05750				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.05750				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.52083				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.38099				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.19365				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.64070				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	101.08871				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	101.15215				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	101.15215				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.27819				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	101.37158				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	99.79113				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	101.06352				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	101.04332				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	101.18455				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2022 Spot Bond					0.00000	101.34112				0.00	0	
Total ASN419 SPOT										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN42: On 20/12/2024 Spot Bond					0.00000	104.14791				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.96656				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.98949				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.44057				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	101.10818				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.52939				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.53277				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2023 Spot Bond			9.84500	9.84500	9.84500	102.45899				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			11.21500	11.21500	11.21500	101.64019				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.22868				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.25462				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.69887				0.00	0	
Total ASN479 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 ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.33950				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	111.24931				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			11.00000	11.00000	11.00000	101.34564				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.65014				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.06037				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.06037				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.05675				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.57000	98.45379	10.57000	98.37071				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.75000	98.04254	9.75000	97.96607				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.30000	96.95905	10.30000	96.87927				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.30000	96.95905	10.30000	96.87927				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			8.87500	102.94726	8.87500	102.87441				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			10.82500	103.49050	10.82500	103.40160				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			10.77500	103.47659	10.77500	103.38810				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.27500	103.24271	10.27500	103.15841				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.27500	103.24271	10.27500	103.15841				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.96230				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.24754				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	100.18917				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 31/07/2023 Spot Bond			10.91000	102.81188	10.91000	102.72287			4,364,000,000,000.00	400,000,000	200,000,000	
Total ASN545 SPOT										4,364,000,000,000.00	400,000,000	200,000,000
Total For ASN545										4,364,000,000,000.00	400,000,000	200,000,000
ASN545 On 31/01/2024 Spot Bond			11.00000	101.43628	11.00000	102.30578			0.00	0	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.86000	102.66138	10.86000	102.57290			0.00	0	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	101.49562			0.00	0	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56: On 24/04/2025 Spot Bond					0.00000	100.41736				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.40138				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	101.11644				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	101.01514				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	101.17476				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	99.94186				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	95.19124				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.67000	102.49204	9.67000	102.41229				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.69649				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.56652				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.36981				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.40187				0.00	0	
Total ASN601 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 ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.81646				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.31015				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.28432				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	101.17166				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	93.20194				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.09295				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.92172				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.00031				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.04725				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.83411				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.92325				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.17050				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63 On 20/06/2026 Spot Bond					0.00000	101.26330				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63 On 05/06/2023 Spot Bond					0.00000	101.56034				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	100.18332				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	101.35160				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.71825				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	101.10490				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	101.58667				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	99.76376				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	101.97804				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	101.03152				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	101.21959				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 20/06/2026 Spot Bond					0.00000	101.26189				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.83937				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	95.53966				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.10036				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.24532				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.27373				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.57611				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.27345				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.12083				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.12788				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.47455				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.04513				0.00	0	
Total ASN707 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 ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.04825				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	99.75027				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.11624				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.50772				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.89113				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.27814				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.46904				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.26694				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.69801				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.11307				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.08554				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.09965				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	96.79641				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.25632				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.33780				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.27559				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			10.00384	10.00384	10.00384	105.71936				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.50790				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.31000	10.31000	10.31000	102.70012				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.28140				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.25488				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.25520				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	100.24628				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN80: On 21/12/2026 Spot Bond					0.00000	100.98212				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.92846				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.90847				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.68358				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.16816				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	94.33506				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.71476				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.83244				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.83071				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.72385				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.64459				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.64459				0.00	0	
Total ASN833 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 ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.28149				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.14152				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.46443				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.46160				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.46160				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.41364				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	104.36273				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.27843				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.27695				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	101.08563				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	101.11401				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	101.69808				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	100.56292				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	100.25466				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86 On 25/04/2042 Spot Bond					0.00000	106.24596				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86 On 31/07/2026 Spot Bond					0.00000	103.59491				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	101.29884				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	101.29884				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86 On 09/06/2023 Spot Bond					0.00000	101.11867				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN867 On 14/06/2027 Spot Bond					0.00000	101.18200				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN868 On 14/06/2027 Spot Bond					0.00000	101.18200				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN869 On 30/09/2027 Spot Bond					0.00000	101.08462				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN872 On 21/06/2027 Spot Bond					0.00000	101.03066				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	101.26909				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN880 On 20/06/2027 Spot Bond					0.00000	101.25499				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN881 On 02/05/2023 Spot Bond					0.00000	100.22827				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN885 On 09/03/2028 Spot Bond					0.00000	101.36315				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN886 On 18/04/2029 Spot Bond					0.00000	100.56299				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN887 On 29/06/2028 Spot Bond					0.00000	101.08088				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN888 On 15/09/2028 Spot Bond					0.00000	101.25483				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN889 On 31/01/2024 Spot Bond			11.45000	106.70738	11.45000	103.38718				0.00	0	
Total ASN889 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 ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	101.24088				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.24016				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.07142				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.56988				0.00	200,000,000	100,000,00
Total ASN913 SPOT										0.00	200,000,000	100,000,00
Total For ASN913										0.00	200,000,000	100,000,00
ASN91: On 31/08/2027 Spot Bond					0.00000	101.43723				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.36316				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.33259				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.26323				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.28453				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.28978				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.30985				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.19778				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.14610				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	100.98006				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 06/02/2023 Spot Bond					0.00000	100.71367				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.48253				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.83506				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93: On 31/01/2030 Spot Bond					0.00000	100.26579				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.65357				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.57891				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	100.53413				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.47361				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94: On 20/06/2027 Spot Bond					0.00000	100.36142				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN95(On 20/06/2027 Spot Bond					0.00000	100.98891				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95(On 31/08/2027 Spot Bond					0.00000	100.19859				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95(On 31/07/2027 Spot Bond					0.00000	100.18345				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95(On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,000	20,000,000,000
Total ASN953 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,000	20,000,000,000
Total For ASN953									10,000,000,000,000.00	20,000,000,000	20,000,000,000	20,000,000,000
ASN95(On 20/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			900,000,000,000,000.00	9,000,000,000	9,000,000,000	9,000,000,000
Total ASN954 SPOT									10,000,000,000,000.00	9,000,000,000	9,000,000,000	9,000,000,000
Total For ASN954									10,000,000,000,000.00	9,000,000,000	9,000,000,000	9,000,000,000
ASN95(On 20/12/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000,000.00	3,000,000,000	3,000,000,000	3,000,000,000
Total ASN955 SPOT									10,000,000,000,000.00	3,000,000,000	3,000,000,000	3,000,000,000
Total For ASN955									10,000,000,000,000.00	3,000,000,000	3,000,000,000	3,000,000,000
BAW22 On 07/12/2022 Spot Bond					0.00000	101.43583				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.93729				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.46000	99.39777	7.46000	99.33778				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.62169				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.48408				0.00	0	600,000,000
Total BAW36 SPOT										0.00	0	600,000,000
Total For BAW36										0.00	0	600,000,000
BAW37 On 12/07/2025 Spot Bond					0.00000	100.64268				0.00	0	
Total BAW37 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 BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.95791				0.00	0	500,000,00
Total BAW38 SPOT										0.00	0	500,000,00
Total For BAW38										0.00	0	500,000,00
BAWGL On 22/08/2025 Spot Bond					0.00000	101.57343				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.80365				0.00	0	100,000,00
Total BAWGL2 SPOT										0.00	0	100,000,00
Total For BAWGL2										0.00	0	100,000,00
BAYA72 On 31/03/2026 Spot Bond			12.20000	12.20000	12.20000	101.31941				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.46683				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.33920				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.59964				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.54869				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.45814				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.31083				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.28117				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.43724				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	103.71624				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.41583				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.41500				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.22689				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.25472				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.22639				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.08991				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.21522				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	100.37335				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	101.31195				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	101.31106				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA9 On 30/09/2027 Spot Bond					0.00000	101.27173				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.45236				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.65121				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	101.48098				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	101.86948				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	101.45273				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2 On 30/06/2025 Spot Bond					0.00000	101.44167				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2 On 30/09/2023 Spot Bond					0.00000	101.45236				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	101.45273				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BD030 On 18/04/2028 Spot Bond			9.30500	9.30500	9.30500	95.55871				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.10106				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.51644				0.00	0	
Total BDX31 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 BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.35294				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.39003				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.10227				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.27627				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	93.95440				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	79.28557				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	102.88362				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.25441				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.33122				0.00	0	100,000,00
Total BID10 SPOT										0.00	0	100,000,00
Total For BID10										0.00	0	100,000,00
BID11 On 15/11/2023 Spot Bond			8.29000	101.21049	8.29000	101.14349				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.52664				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.64841				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.96690				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.99062				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.27274				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.74388				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.26200				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	93.20400				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	63.75400				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	46.44100				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	
Total For BNPP13										0.00	0	
BNPP2 On 10/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.90480				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF1: On 19/11/2022 Spot Bond					0.00000	99.80751				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	99.79387				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.53802				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.88374				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.78210				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.17444				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.71163				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 10/05/2023 Spot Bond					0.00000	100.03560				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	100.02792				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	100.00696				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	100.99668				0.00	0	
Total BWZJ24 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 BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.40203				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.10066				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.00326				0.00	0	10,000,00
Total CBL30 SPOT										0.00	0	10,000,00
Total For CBL30										0.00	0	10,000,00
CCT01 On 23/06/2023 Spot Bond			8.80000	107.10318	8.80000	107.02761				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.10000	108.51974	9.10000	108.44061				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.65000	104.91066	9.65000	104.82875				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.69000	10.69000	10.69000	101.32552				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.23687				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.93985				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	102.05059				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.51293				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.53683				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.22859				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	103.33102	4.77000	102.18800				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.96200				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.11506				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.30500	103.12150	9.30500	103.04380				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	107.26950	8.70700	105.69700				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.11407				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.96690				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			11.29000	100.67037	11.29000	100.57878				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	111.30233	6.50000	104.22900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	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
CLN385 On 20/09/2024 Spot Bond					0.00000	103.41800				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	99.93219				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	99.93260				0.00	43,500,000	43,500,000
Total CLN399 SPOT										0.00	43,500,000	43,500,000
Total For CLN399										0.00	43,500,000	43,500,000
CLN453 On 31/01/2025 Spot Bond			6.15000	156.04640	6.15000	155.93989			3,387,420,000,000.00	550,800,000	275,400,000	
Total CLN453 SPOT									3,387,420,000,000.00	550,800,000	275,400,000	
Total For CLN453									3,387,420,000,000.00	550,800,000	275,400,000	
CLN454 On 31/01/2025 Spot Bond			8.26000	149.33303	8.26000	149.20634			0.00	0	0	
Total CLN454 SPOT									0.00	0	0	
Total For CLN454									0.00	0	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	99.74884			0.00	0	0	
Total CLN472 SPOT									0.00	0	0	
Total For CLN472									0.00	0	0	
CLN496 On 04/09/2024 Spot Bond			8.95000	103.77708	8.95000	103.70180			0.00	0	0	
Total CLN496 SPOT									0.00	0	0	
Total For CLN496									0.00	0	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.81822			0.00	0	0	
Total CLN497 SPOT									0.00	0	0	
Total For CLN497									0.00	0	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.76757			0.00	0	0	
Total CLN502 SPOT									0.00	0	0	
Total For CLN502									0.00	0	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.40664			0.00	55,477,700	55,477,700	
Total CLN504 SPOT									0.00	55,477,700	55,477,700	
Total For CLN504									0.00	55,477,700	55,477,700	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.24998			0.00	0	0	
Total CLN507 SPOT									0.00	0	0	
Total For CLN507									0.00	0	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	99.92175			0.00	0	0	
Total CLN511 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 CLN511										0.00	0	
CLN511 On 15/03/2025 Spot Bond				100.00000	0.00000	101.20606				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/04/2023 Spot Bond			10.46000	99.93925	10.46000	102.74838				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.75404				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 12/03/2023 Spot Bond					0.00000	101.22923				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	101.51999				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	101.19430				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.62025				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.47007				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	100.42203				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.76168				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	101.22923				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.14946				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.56473				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.53000	102.90589	10.53000	102.81985				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.14913				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.37672				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.64645				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	151.46500				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	101.74560				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			10.00000	102.34559	10.00000	102.26421				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.05000	101.29763	10.05000	101.21534				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.14000	100.10533	10.14000	100.02375				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond			10.19000	10.19000	10.19000	312.20917				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN55: On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55: On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55: On 15/11/2023 Spot Bond					0.00000	99.90778				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55: On 12/11/2023 Spot Bond					0.00000	99.93428				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55: On 24/11/2024 Spot Bond					0.00000	101.69204				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55: On 17/01/2024 Spot Bond					0.00000	100.69688				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56: On 20/12/2023 Spot Bond				100.00000	0.00000	135.16900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56: On 11/02/2026 Spot Bond					0.00000	99.99978				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56: On 12/11/2025 Spot Bond			10.50000	99.32427	10.50000	99.11642				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56: On 12/11/2025 Spot Bond			10.00000	100.46020	10.00000	100.37943				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56: On 08/02/2024 Spot Bond					0.00000	100.24963				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56: On 21/02/2024 Spot Bond					0.00000	99.89750				0.00	0	
Total CLN565 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 CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.98063				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.41242				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	99.99981				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.23000	99.42265	10.23000	99.34093				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	99.93190				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	99.99980				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.17531				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.23403				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.54833				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.93909				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.02200				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	101.31450				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.55339				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	101.74761				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.52795				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.72081				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.09090				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	103.13672				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.99750				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.57000	155.67192	4.57000	125.05405				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.99021				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.13685				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.67047				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN597 On 24/11/2024 Spot Bond			9.47000	9.47000	9.47000	103.68751				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.90214				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	101.16390				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.09090				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.09090				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	101.90900				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			9.05500	9.05500	9.05500	101.81745				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.08721				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	99.27469				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	103.31632				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.58584				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.69078				0.00	0	
Total CLN608 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 CLN608										0.00	0	
CLN60: On 30/04/2023 Spot Bond			9.63000	100.24322	9.63000	100.16729				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61: On 23/10/2024 Spot Bond					0.00000	100.39357				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.44795				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN61: On 07/03/2025 Spot Bond					0.00000	101.34157				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN61: 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	
CLN61: On 30/11/2023 Spot Bond					0.00000	101.69083				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN61: On 20/12/2029 Spot Bond					0.00000	95.63300				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN61: On 20/12/2024 Spot Bond					0.00000	102.65989				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN61: On 20/12/2022 Spot Bond					0.00000	101.24113				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN61: On 31/05/2024 Spot Bond					0.00000	101.49833				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN62: On 28/10/2024 Spot Bond					0.00000	100.30188				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.74899				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 20/12/2024 Spot Bond					0.00000	96.52900				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.38130				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			7.60000	102.95649	7.60000	102.89318				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.96484				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	98.73691				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.01000	60.93093	13.01000	80.24927				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	101.61226				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.70000	99.40812	10.70000	99.32369				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.95795				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	101.62873				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63: On 09/10/2034 Spot Bond					0.00000	100.87723				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63: On 09/11/2024 Spot Bond					0.00000	100.04356				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	104.43372				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63: On 21/11/2024 Spot Bond					0.00000	101.63711				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	101.95106				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63: On 19/02/2023 Spot Bond					0.00000	102.07055				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	102.08886				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64: On 17/10/2023 Spot Bond					0.00000	100.53734				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64: On 21/11/2024 Spot Bond					0.00000	101.64376				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.07499				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64: On 29/01/2024 Spot Bond					0.00000	100.42101				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.07643				0.00	0	
Total CLN647 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 CLN647										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	102.07014				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64: On 31/05/2026 Spot Bond					0.00000	101.50075				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	101.95106				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65: On 19/11/2022 Spot Bond					0.00000	101.65230				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	101.95106				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65: On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65: On 22/03/2030 Spot Bond					0.00000	97.96200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	101.25519				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65: On 13/10/2026 Spot Bond					0.00000	101.17637				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	101.55637				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66: On 20/06/2023 Spot Bond					0.00000	99.99800				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	100.81400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	121.58600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	146.67600				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.70565				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.01989				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	102.25419				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	102.11880				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.41209				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.60283				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	102.11182				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.14293	159.38329	5.14293	129.44848				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.14293	159.38329	5.14293	129.44932				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN676 On 19/08/2025 Spot Bond					0.00000	102.14627				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	102.23812				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	101.06525				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.54062				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	104.02728				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	101.26185				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.02940				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	101.05158				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.11385				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.20368				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.20346				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	103.45345				0.00	0	
Total CLN690 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	Options Interest
Total For CLN690										0.00	0	
CLN69 On 26/09/2023 Spot Bond					0.00000	101.05177				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	101.08623				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	102.28615				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	86.43941				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.93472				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	105.31527				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	101.37822				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.80772				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	100.23388				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.99890				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70 On 19/08/2025 Spot Bond					0.00000	102.28404				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.83426				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.06649				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	83.39198				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.63381				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	101.09849				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	99.94026				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.07203				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.07203				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.07203				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.43520				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.10664				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN72(On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.43682				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN72(On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.75780				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN72(On 01/06/2026 Spot Bond					0.00000	101.33134				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72(On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.46485				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	101.00418				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	101.00418				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	101.00418				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	101.01803				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	101.01803				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	101.01803				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73(On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.95202				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73(On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.98508				0.00	0	
Total CLN731 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 CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.62040				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	101.08599				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.12298				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	95.73772				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.46221				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.73184				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	110.71100				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	94.45655				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.92809				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.14913				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	103.09170				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	96.12300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.52169				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.76143				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	101.08617				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.27844				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	101.18835				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.85464				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.05462				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.48132				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.09456				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	101.05182				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.31187				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.06975				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.40937				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	94.16405				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.05462				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 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 CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	101.21734				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	105.69276				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	99.04979				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	82.81752				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	88.31490				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.68338				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.28639				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			7.15000	7.15000	7.15000	122.14561				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.59990				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	101.87469				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.25046				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	100.25193				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78 On 19/08/2025 Spot Bond					0.00000	102.39674				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	100.27987				0.00	5,000,000,000	5,000,000,000
Total CLN782 SPOT										0.00	5,000,000,000	5,000,000,000
Total For CLN782										0.00	5,000,000,000	5,000,000,000
CLN78(On 31/01/2027 Spot Bond					0.00000	100.25929				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	100.26253				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78(On 30/09/2026 Spot Bond					0.00000	101.08462				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN78(On 21/12/2027 Spot Bond					0.00000	100.97520				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN78(On 30/09/2026 Spot Bond					0.00000	101.08462				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	107.93616				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	107.76884				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN79(On 31/01/2025 Spot Bond					0.00000	100.28002				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN79 On 31/01/2025 Spot Bond					0.00000	97.28000				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.28002				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	101.26562				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.28002				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN79 On 31/03/2026 Spot Bond					0.00000	101.08468				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.28002				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN79 On 31/01/2024 Spot Bond					0.00000	100.28017				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN79 On 31/01/2026 Spot Bond					0.00000	100.28120				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN80 On 31/01/2026 Spot Bond					0.00000	100.28120				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN80 On 28/02/2026 Spot Bond					0.00000	101.70782				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN80 On 31/01/2025 Spot Bond					0.00000	87.71674				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN80 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	

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 CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.25282				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	100.55728				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	100.28281				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.71778				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.26223				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	101.00984				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			9.30500	95.63037	9.30500	95.55871				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.01665				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	100.51988				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 31/01/2025 Spot Bond					0.00000	100.28002				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.28025				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.28281				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.25048				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.28002				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	100.28025				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	101.08468				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN821 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	
CLN822 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	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.28025				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.28025				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.27993				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.28025				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	88.64841				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN829 On 31/01/2025 Spot Bond					0.00000	100.28002				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN830 On 31/07/2026 Spot Bond					0.00000	103.56544				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN831 On 31/05/2025 Spot Bond					0.00000	101.35828				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN832 On 31/07/2027 Spot Bond					0.00000	100.27993				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN833 On 31/01/2030 Spot Bond			9.67500	9.67500	9.67500	100.15660				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN834 On 31/08/2025 Spot Bond					0.00000	101.69794				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN835 On 31/08/2026 Spot Bond					0.00000	101.69808				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	101.69809				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	101.69799				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	101.08468				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	101.07574				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	101.02811				0.00	0	
Total CLN840 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 CLN840										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	94.51200				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	94.00900				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	93.77300				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN84 On 07/09/2026 Spot Bond					0.00000	101.31484				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN84 On 02/05/2023 Spot Bond					0.00000	100.97348				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN84 On 02/05/2023 Spot Bond					0.00000	100.98499				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN84 On 31/03/2025 Spot Bond					0.00000	101.08468				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN84 On 31/03/2027 Spot Bond					0.00000	101.08468				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN84 On 31/03/2029 Spot Bond					0.00000	101.08432				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN85 On 31/07/2025 Spot Bond					0.00000	100.29942				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85 On 27/09/2028 Spot Bond					0.00000	101.31721				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.08563				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	101.14493				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	101.23383				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.26204				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	101.29034				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	100.17604				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	84.45109				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	100.28025				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	101.15622				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.07151				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	101.30397				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	109.86521				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	99.51400				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	101.93800				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	100.31088				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	87.30720				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	100.24474				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.24755				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	100.24607				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	83.81274				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	101.69794				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	101.10681				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.35071				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	100.35071				0.00	0	
Total CLN876 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 CLN876										0.00	0	
CLN87: On 24/04/2023 Spot Bond					0.00000	100.35433				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN87: On 31/01/2030 Spot Bond					0.00000	100.24400				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87: On 02/04/2026 Spot Bond					0.00000	100.90214				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88: On 02/04/2026 Spot Bond					0.00000	100.89685				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	85.45055			12,597,600,000,000.00	1,160,000,000	580,000,000	
Total CLN881 SPOT									12,597,600,000,000.00	1,160,000,000	580,000,000	
Total For CLN881									12,597,600,000,000.00	1,160,000,000	580,000,000	
CLN88: On 31/01/2030 Spot Bond					0.00000	100.24312				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN88: On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	84.21243				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN88: On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.00126				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN88: On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.00126			4,504,000,000,000.00	400,000,000	200,000,000	
Total CLN885 SPOT									4,504,000,000,000.00	400,000,000	200,000,000	
Total For CLN885									4,504,000,000,000.00	400,000,000	200,000,000	
CLN88: On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	82.82187				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN88: On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	82.97132				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN88: On 15/09/2027 Spot Bond			5.38000	5.38000	5.38000	123.76406				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.12906				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	101.04377				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.28025				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	100.94232				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	100.99522				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.93302				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	100.79139				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 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	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	65.20020				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN90(On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	64.70741				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN90(On 20/12/2027 Spot Bond			11.77500	11.77500	11.77500	105.95277				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	100.40137				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN90(On 20/12/2027 Spot Bond			11.08500	11.08500	11.08500	102.03453				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN90(On 15/09/2029 Spot Bond					0.00000	100.26041				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN90(On 20/12/2029 Spot Bond					0.00000	100.21609				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	100.20171				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.92000	106.59720	9.92000	106.51264				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.29000	104.98987	11.29000	104.89540				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.01000	103.21209	11.01000	103.12146				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.38500	100.92208	9.38500	100.84700				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.06000	90.33033	13.06000	90.23619				0.00	0	
Total COT02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.65000	95.39425	11.65000	95.30576				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.78818				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.82812				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.40000	10.40000	10.40000	99.83047				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.66596				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	99.96916				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.25856				0.00	100,000,000	160,000,000
Total DSY06 SPOT										0.00	100,000,000	160,000,000
Total For DSY06										0.00	100,000,000	160,000,000
DSY07 On 21/05/2029 Spot Bond					0.00000	99.78301				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.97022				0.00	0	700,000,000
Total DTF001 SPOT										0.00	0	700,000,000
Total For DTF001										0.00	0	700,000,000
DTF002 On 28/06/2025 Spot Bond					0.00000	100.91141				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	101.01367				0.00	0	500,000,000
Total DTF003 SPOT										0.00	0	500,000,000
Total For DTF003										0.00	0	500,000,000
DTF004 On 14/09/2025 Spot Bond					0.00000	101.03880				0.00	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 DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.90000	102.66679	7.90000	102.60165				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	81.54255	100.00000	81.02537				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	81.54255	100.00000	81.02537				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.49000	102.52168	9.49000	102.44422			15,848,300,000,000.00		1,670,000,000	1,660,000,000
Total DV24 SPOT									15,848,300,000,000.00		1,670,000,000	1,660,000,000
Total For DV24									15,848,300,000,000.00		1,670,000,000	1,660,000,000
DV24/R On 18/02/2024 Spot Bond			9.69000	102.28859	9.69000	102.20971				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.28859	9.69000	102.20971				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.60000	98.68321	10.60000	98.60015				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.77500	95.10366	11.77500	95.01499				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	102.38419	10.10000	102.30198				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.38419	10.10000	102.30198				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	99.49743				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.06230				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.62176				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.94205				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.21367				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	100.29070				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.73082				0.00	13,500,000,000	27,000,000,00
Total DVFB26 SPOT										0.00	13,500,000,000	27,000,000,00
Total For DVFB26										0.00	13,500,000,000	27,000,000,00
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.22847				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.65040				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.23691				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.58274				0.00	0	50,000,00
Total DVFB30 SPOT										0.00	0	50,000,00
Total For DVFB30										0.00	0	50,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.17671				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.92974				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.30674				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.86000	102.99383	8.86000	102.91986				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN32 On 14/03/2032 Spot Bond			5.49000	117.52299	5.49000	117.44807				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.22000	105.04905	5.22000	104.98510				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	148.69805	2.25000	148.64285				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.07000	159.68330	4.07000	159.59983				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.03500	145.76360	4.03500	145.68862				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.04000	142.28981	4.04000	142.21655				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.31000	120.86479	5.31000	120.79005				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.19000	107.53200	5.19000	107.46680				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	148.69805	2.25000	148.64285				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	167.87558				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	165.15134				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	154.58279				0.00	0	
Total ELN004 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 ELN004										0.00	0	
ELN004 On 09/06/2025 Spot Bond					0.00000	128.37610				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN006 On 17/06/2025 Spot Bond					0.00000	127.48815				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 28/07/2025 Spot Bond					0.00000	124.20547				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	115.46382				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 15/04/2024 Spot Bond					0.00000	111.10923				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	112.87502				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	93.43036				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 17/02/2023 Spot Bond					0.00000	96.47970				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN016 On 08/03/2023 Spot Bond					0.00000	100.19394				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN017 On 12/05/2023 Spot Bond					0.00000	103.01686				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN018 On 02/04/2027 Spot Bond					0.00000	102.32381				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN019 On 20/09/2027 Spot Bond					0.00000	101.25953				0.00	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 ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.71000	99.39332	10.71000	99.30742				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.77500	12.77500	12.77500	92.11498				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.82500	12.82500	12.82500	95.14599				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			10.80000	10.80000	10.80000	103.22731				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.80000	10.80000	10.80000	102.93434				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.75000	12.75000	12.75000	98.79608				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.02000	12.02000	12.02000	100.43100				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.25000	15.25000	15.25000	94.10540				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.71457				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.27069				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.17552				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	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
EPF021 On 02/09/2023 Spot Bond					0.00000	101.47602				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.56649				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.33255				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.15527				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.18404				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			600,000,000,000,000.00	26,000,000,000	20,000,000,000	
Total EPF026 SPOT									10,000,000,000,000.00	26,000,000,000	20,000,000,000	
Total For EPF026									10,000,000,000,000.00	26,000,000,000	20,000,000,000	
EPFC50 On 10/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	101.08432				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC52 On 10/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total EPFC52 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For EPFC52									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.77985				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.80517				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	102.17167				0.00	0	100,000,000
Total EQT005 SPOT										0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EQT005										0.00	0	100,000,00
EQT005 On 30/10/2023 Spot Bond					0.00000	100.24724				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	100.99348				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.70520				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT009 On 12/11/2024 Spot Bond					0.00000	100.12013				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT010 On 11/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT011 On 11/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT012 On 11/11/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	99.86862				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B8 On 17/05/2027 Spot Bond					0.00000	99.86396				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3B9 On 17/05/2025 Spot Bond					0.00000	99.86619				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C8 On 17/05/2027 Spot Bond					0.00000	99.86154				0.00	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 ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.86647				0.00	0	
Total ERS28 SPOT										0.00	0	
Total For ERS28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	99.87186				0.00	0	
Total ERS29 SPOT										0.00	0	
Total For ERS29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	99.86718				0.00	0	
Total ERS30 SPOT										0.00	0	
Total For ERS30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.55000	103.45916	7.55000	103.39595				0.00	0	1,500,000.00
Total ES23 SPOT										0.00	0	1,500,000.00
Total For ES23										0.00	0	1,500,000.00
ES23/R On 25/01/2023 Spot Bond			10.00000	102.96883	10.00000	102.88590				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.72000	95.62839	9.72000	95.55361				0.00	0	2,484,500.00
Total ES26 SPOT										0.00	0	2,484,500.00
Total For ES26										0.00	0	2,484,500.00
ES26/R On 02/04/2026 Spot Bond			7.85000	100.91374	7.85000	100.84972				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.30000	72.90150	12.31000	72.78251				0.00	0	845,700.00
Total ES33 SPOT										0.00	0	845,700.00
Total For ES33										0.00	0	845,700.00
ES33/R On 15/09/2033 Spot Bond			7.50000	101.22783	7.50000	101.16608				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.50000	71.48294	12.49500	71.43895				0.00	0	1,302,100.00
Total ES42 SPOT										0.00	0	1,302,100.00
Total For ES42										0.00	0	1,302,100.00
ES42/R On 25/04/2042 Spot Bond			8.50000	100.45843	8.50000	100.38953				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ETK001 On 03/06/2032 Spot Bond			11.74000	11.74000	11.74000	101.97600				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.25000	14.25000	14.25000	97.23061				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.27886				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.78577				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.91269				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.24724				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.44257				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.25005				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.78854				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.65726				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.74595				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.76813				0.00	0	
Total FIFG05 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 FIG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.84633				0.00	2,500,000,000	2,500,000,00
Total FRB22 SPOT										0.00	2,500,000,000	2,500,000,00
Total For FRB22										0.00	2,500,000,000	2,500,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	102.23837				0.00	0	4,130,000,00
Total FRB24 SPOT										0.00	0	4,130,000,00
Total For FRB24										0.00	0	4,130,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.99864				0.00	0	1,500,000,00
Total FRB25 SPOT										0.00	0	1,500,000,00
Total For FRB25										0.00	0	1,500,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	102.58582				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.38000	106.95486	9.38000	106.87453				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.79311				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.03721				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.30000	97.27443	9.30000	97.20158				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	102.36872				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.02372				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	101.04152				0.00	0	1,160,000,00

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 FRB33 SPOT										0.00	0	1,160,000,00
Total For FRB33										0.00	0	1,160,000,00
FRBI23 On 07/12/2023 Spot Bond			4.82000	329.30825	4.82000	329.11751				0.00	0	300,000,00
Total FRBI23 SPOT										0.00	0	300,000,00
Total For FRBI23										0.00	0	300,000,00
FRBI25 On 31/01/2025 Spot Bond			3.47500	3.47500	3.47500	165.03058				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.73000	220.78006	3.73000	220.67113				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.72000	4.72000	4.72000	114.72164				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.19500	5.19500	5.19500	235.06080				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.35000	99.86019	5.35000	99.79789				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.30000	101.93947	5.30000	101.87676				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.89000	8.89000	8.89000	84.54088				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.95000	8.95000	8.95000	83.60132				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			4.75000	4.75000	4.75000	160.61752				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC18: On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.88594				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	100.70641				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.34068				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			10.03400	10.03400	10.03400	102.53697				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.64827				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.17058				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.60000	6.60000	6.60000	122.26794				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	99.99971				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.05873				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.43000	6.43000	6.43000	120.07366				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.05332				0.00	0	
Total FRC289 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 FRC289										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	99.93386				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	99.93306				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.57388				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.01280				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	101.40288				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.73755				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.55535				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	101.49353				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.58568				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.03630				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.15349				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.24109				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	101.37915				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	101.23383				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.25585				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	101.14219				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.24081				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.35675				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.16316				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.85988				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.31523				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 27/12/2022 Spot Bond					0.00000	101.47552				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.08793				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(On 31/05/2024 Spot Bond					0.00000	101.90472				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	101.21653				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.50651				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.87343				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	101.42148				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	101.05833				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	101.31397				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	101.76242				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.50593				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.30284				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.32648				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	101.60012				0.00	0	
Total FRC351 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 FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	100.42984				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.44996				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	100.34724				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.32407				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.32529				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	99.92777				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.36504				0.00	400,000,000	200,000,000
Total FRC360 SPOT										0.00	400,000,000	200,000,000
Total For FRC360										0.00	400,000,000	200,000,000
FRC36: On 31/01/2024 Spot Bond					0.00000	100.26006				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2023 Spot Bond					0.00000	100.95066				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.11348				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	102.24036				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	102.60116				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	92.24420				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.69042				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	90.96095				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	91.12421				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.41396				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.41258				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	92.62623				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	100.54588				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	89.19118				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	89.02791				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	

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 20/12/2026 Spot Bond					0.00000	101.06723				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37(On 23/09/2023 Spot Bond					0.00000	101.32047				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38(On 20/12/2026 Spot Bond					0.00000	101.17733				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38(On 15/02/2025 Spot Bond					0.00000	99.91783				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38(On 15/02/2025 Spot Bond					0.00000	99.91783				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38(On 16/02/2025 Spot Bond					0.00000	101.69562				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38(On 16/02/2025 Spot Bond					0.00000	101.69562				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38(On 07/12/2023 Spot Bond					0.00000	101.63812				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38(On 30/04/2027 Spot Bond					0.00000	100.28030				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39(On 25/04/2023 Spot Bond					0.00000	100.42494				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39(On 25/04/2023 Spot Bond					0.00000	100.97400				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39(On 11/11/2024 Spot Bond					0.00000	99.99980				0.00	0	
Total FRC393 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 FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	101.17166				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	100.28027				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.47351				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			14.57000	14.57000	14.57000	98.64057				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.50066				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.53425				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	100.59569				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			11.11500	11.11500	11.11500	101.23242				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	101.55084				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	102.57119				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond			13.27000	13.27000	13.27000	105.33929				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond			11.11000	11.11000	11.11000	103.40074				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.98887				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.73795				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	101.44016				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.46000	11.46000	11.46000	100.73946				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	100.28030				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	100.30080				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	101.87387				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	100.31153				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	101.82171				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	101.79663				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	99.27816				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC417 On 30/04/2025 Spot Bond					0.00000	100.30078				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC418 On 31/05/2027 Spot Bond					0.00000	101.86612				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC419 On 30/04/2029 Spot Bond					0.00000	100.30925				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC420 On 30/04/2026 Spot Bond					0.00000	100.28030				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	101.31721				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	101.34151				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC423 On 27/09/2028 Spot Bond					0.00000	101.34151				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC424 On 31/08/2025 Spot Bond					0.00000	101.73775				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC425 On 31/07/2025 Spot Bond					0.00000	100.28019				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC426 On 30/09/2027 Spot Bond					0.00000	101.08670				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC427 On 30/09/2026 Spot Bond					0.00000	101.14346				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC428 On 21/06/2027 Spot Bond					0.00000	101.20236				0.00	0	
Total FRC428 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 FRC428										0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	100.28037				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.29969				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.83924				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.28023				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.81536				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.92029				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	101.51365				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	101.18990				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/01/2030 Spot Bond			10.00000	10.00000	10.00000	102.76883				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.92167				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.93546				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/07/2025 Spot Bond					0.00000	100.30229				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	100.45596				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	100.45596				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44 On 20/12/2027 Spot Bond					0.00000	100.56825				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44 On 23/09/2026 Spot Bond					0.00000	100.48297				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44 On 28/10/2023 Spot Bond					0.00000	100.32359				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	100.22469				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.83000	110.68558	4.83000	110.62093				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.07000	120.27086	5.07000	120.19908				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.64942				0.00	352,000,000	877,000,000
Total FRJ23 SPOT										0.00	352,000,000	877,000,000
Total For FRJ23										0.00	352,000,000	877,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.30613				0.00	49,000,000	49,000,000
Total FRJ24 SPOT										0.00	49,000,000	49,000,000
Total For FRJ24										0.00	49,000,000	49,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.17811				0.00	6,812,300,000	6,812,300,000
Total FRJ25 SPOT										0.00	6,812,300,000	6,812,300,000
Total For FRJ25										0.00	6,812,300,000	6,812,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.38649				0.00	410,000,000	410,000,000
Total FRJ26 SPOT										0.00	410,000,000	410,000,000
Total For FRJ26										0.00	410,000,000	410,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.53769				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.87277				0.00	0	530,000,000
Total FRJ27S SPOT										0.00	0	530,000,000
Total For FRJ27S										0.00	0	530,000,000
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.62219				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.57320				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.41757				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.97857				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.70800	4.70800	4.70800	106.64270				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.04000	5.04000	5.04000	120.63304				0.00	0	89,100,000
Total FRS101 SPOT										0.00	0	89,100,000
Total For FRS101										0.00	0	89,100,000
FRS103 On 23/01/2024 Spot Bond					0.00000	100.10550				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.18000	118.69558	5.18000	118.62371				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.21000	234.89641	5.21000	234.75304				0.00	0	
Total FRS109 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 FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.32000	116.72615	5.32000	116.65417				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS111 On 07/12/2033 Spot Bond			5.21000	5.21000	5.21000	234.75304				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS113 On 31/01/2025 Spot Bond			4.65000	161.04904	4.65000	160.95828				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	114.36167	3.70500	114.30587				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS116 On 31/01/2038 Spot Bond			5.12000	119.55176	5.12000	119.47992				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.33000	232.45259	5.33000	232.30849				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.38000	231.44339	5.38000	231.29899				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.83000	163.86846	3.83000	163.78683				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.41000	230.84043	5.41000	230.69585				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.32000	116.72615	5.32000	116.65417				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS125 On 31/03/2028 Spot Bond			4.17000	216.04751	4.17000	215.93324				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.07000	106.81886	6.07000	106.74663				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.38000	213.82980	4.38000	213.71309				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.44000	213.20098	4.44000	213.08357				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.92000	220.87520	5.92000	220.72788				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.02000	107.44702	6.02000	107.37481				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.32000	5.32000	5.32000	116.65417				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.30000	117.00511	5.30000	116.93312				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.25000	215.19959	4.25000	215.08436				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.69000	225.30339	5.69000	225.15724				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.38000	213.82980	4.38000	213.71309				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.38000	213.82980	4.38000	213.71309				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.78100	220.22548	3.78100	220.11591				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS146 On 31/01/2025 Spot Bond			4.60000	161.21921	4.60000	161.12902				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.73000	210.19134	4.73000	210.07068				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.77000	209.78003	4.77000	209.65894				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			4.57000	161.32143	4.57000	161.23154				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.24500	215.25247	4.24500	215.13732				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.78000	4.78000	4.78000	209.55616				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.58199				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS176 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	
FRS180 On 18/09/2023 Spot Bond					0.00000	101.17711				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	101.09200				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	159.26962				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	132.45409				0.00	0	
Total FRS186 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 FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	185.11867				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	295.60518				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.08450				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.09262				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	99.93397				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.59310				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.63321				0.00	542,800,000	135,700,000
Total FRS206 SPOT										0.00	542,800,000	135,700,000
Total For FRS206										0.00	542,800,000	135,700,000
FRS209 On 18/11/2024 Spot Bond					0.00000	101.71410				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 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	
FRS219 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	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.95851				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	101.05833				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22 On 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	99.93144				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23f On 31/03/2032 Spot Bond					0.00000	121.17352				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23i 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	
FRS23j On 13/10/2023 Spot Bond					0.00000	105.20311				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24k On 31/03/2032 Spot Bond					0.00000	106.44956				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24l On 04/12/2022 Spot Bond					0.00000	99.66828				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24m On 12/12/2025 Spot Bond					0.00000	69.89805				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24n On 09/12/2023 Spot Bond					0.00000	101.90180				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24o On 29/12/2025 Spot Bond					0.00000	105.99983				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24p On 19/01/2024 Spot Bond					0.00000	100.73533				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24q 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	
FRS25r On 22/02/2024 Spot Bond					0.00000	95.73541				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25s On 02/03/2024 Spot Bond					0.00000	101.33483				0.00	0	
Total FRS255 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 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	111.78122				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.43433				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.78150				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	101.07297				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	113.69026				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	101.07872				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	101.07411				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 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	
FRS27 On 30/09/2024 Spot Bond					0.00000	101.27160				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	101.37393				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28(On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.08001				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28(On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28(On 30/09/2024 Spot Bond					0.00000	101.12075				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28(On 28/02/2031 Spot Bond			10.62500	10.62500	10.62500	95.81150				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28(On 28/02/2031 Spot Bond			10.62500	10.62500	10.62500	95.81150				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28(On 25/10/2026 Spot Bond					0.00000	100.37201				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28(On 13/11/2023 Spot Bond					0.00000	97.10338				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28(On 31/01/2030 Spot Bond			11.92900	11.92900	11.92900	90.62602				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29(On 12/02/2024 Spot Bond					0.00000	92.51269				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29(On 20/01/2023 Spot Bond					0.00000	90.86969				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29(On 26/01/2023 Spot Bond					0.00000	95.71662				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS295 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS296 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS297 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS298 On 09/05/2025 Spot Bond					0.00000	103.07479				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS299 On 12/05/2023 Spot Bond					0.00000	103.19993				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS300 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	
FRS301 On 16/05/2027 Spot Bond					0.00000	101.83861				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS302 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	
FRS303 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	
FRS304 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	
FRS305 On 06/07/2023 Spot Bond					0.00000	100.83346				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS306 On 30/04/2026 Spot Bond					0.00000	100.28030				0.00	0	
Total FRS306 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 FRS306										0.00	0	
FRS307 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	
FRS308 On 31/07/2023 Spot Bond					0.00000	99.63827				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS309 On 13/07/2027 Spot Bond					0.00000	102.41760				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS310 On 21/09/2023 Spot Bond			9.80000	9.80000	9.80000	102.10252				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	101.16231				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312 On 28/09/2025 Spot Bond					0.00000	104.08825				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS313 On 27/04/2024 Spot Bond					0.00000	100.29630				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.46000	4.46000	4.46000	330.31413				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.84000	332.55696	3.84000	332.39048				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.20000	4.20000	4.20000	331.18246				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.15348				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.02000	110.89614	5.02000	110.83038				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.70000	68.58869	4.70000	114.98184				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.72000	3.72000	3.72000	164.17096				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.00000	4.00000	4.00000	163.19537				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.26000	5.26000	5.26000	327.66387				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.71000	7.71000	7.71000	101.53717				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.70500	108.39781	8.70500	108.32213				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.55000	105.75454	8.55000	105.68238				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.25500	101.91227	9.25500	101.83630				0.00	0	600,00
Total FRX26 SPOT										0.00	0	600,00
Total For FRX26										0.00	0	600,00
FRX27 On 07/03/2027 Spot Bond			9.42000	104.56468	9.42000	104.48495				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.31000	106.54516	9.31000	106.46615				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.67500	98.20530	10.67500	98.12207				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX31 On 21/02/2031 Spot Bond			10.94000	94.45571	10.94000	94.37373				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			11.03500	98.31207	11.03500	98.22507				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.86000	70.57862	11.86000	70.51164				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.69914				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.56638				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.51095				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.54861				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.55968				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.44439				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.45329				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.45221				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A11 On 25/11/2022 Spot Bond					0.00000	101.48600				0.00	0	
Total GH5A11 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 GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.82771				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.52597				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.59414				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.06256				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.32000	120.03142	4.32000	119.96670				0.00	0	20,000,00
Total GRL35 SPOT										0.00	0	20,000,00
Total For GRL35										0.00	0	20,000,00
GRT07 On 21/02/2024 Spot Bond					0.00000	100.68046				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.42900	102.26543	8.42900	102.19587				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.06903				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.81000	103.65064	7.81000	103.58521				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.34140				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.31780				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	102.05799				0.00	0	10,000,00

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 GRT25G SPOT										0.00	0	10,000,00
Total For GRT25G										0.00	0	10,000,00
GRT26 On 09/03/2028 Spot Bond					0.00000	102.74286				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.95341				0.00	0	50,000,00
Total GRT27 SPOT										0.00	0	50,000,00
Total For GRT27										0.00	0	50,000,00
GRT29 On 10/12/2023 Spot Bond					0.00000	101.15419				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.59339				0.00	1,500,000,000	1,500,000,00
Total GRT30 SPOT										0.00	1,500,000,000	1,500,000,00
Total For GRT30										0.00	1,500,000,000	1,500,000,00
GRT31 On 28/02/2024 Spot Bond					0.00000	101.42495				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.58533				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.89826				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.34045				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.02148				0.00	0	40,000,00
Total GRT36 SPOT										0.00	0	40,000,00
Total For GRT36										0.00	0	40,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.92328				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.23832				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT40 On 20/11/2022 Spot Bond					0.00000	99.80187				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.04224				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.18684				0.00	0	1,800,000,00
Total GRT42 SPOT										0.00	0	1,800,000,00
Total For GRT42										0.00	0	1,800,000,00
GRT45 On 24/06/2023 Spot Bond					0.00000	101.68052				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.92109				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.69371				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.11162				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.11895				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	100.05954				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.56195				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.08132				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T16 On 20/01/2023 Spot Bond					0.00000	100.14512				0.00	0	
Total H12T16 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 H12T16										0.00	0	
H12T16 On 31/03/2027 Spot Bond					0.00000	101.08468				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T20 On 04/04/2023 Spot Bond					0.00000	100.75176				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T21 On 30/12/2022 Spot Bond					0.00000	100.82513				0.00	0	
Total H12T21 SPOT										0.00	0	
Total For H12T21										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	100.23280				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.03320				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	101.43032				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.01661				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.01653				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.25395				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.18361				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.49485				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				000,000,000,000,000.00	20,000,000,000	50,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total HILB15 SPOT									10,000,000,000,000.00	20,000,000,000	50,200,000,000
Total For HILB15									10,000,000,000,000.00	20,000,000,000	50,200,000,000
HILB16 On 09/11/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	28,300,000,000
Total HILB16 SPOT									0.00	0	28,300,000,000
Total For HILB16									0.00	0	28,300,000,000
HPF12 On 31/03/2024 Spot Bond					0.00000	100.92547			0.00	0	
Total HPF12 SPOT									0.00	0	
Total For HPF12									0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.91414			0.00	0	
Total HPF13 SPOT									0.00	0	
Total For HPF13									0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.96526			0.00	0	
Total HPF14 SPOT									0.00	0	
Total For HPF14									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			5.12000	328.32336	5.12000	328.12533			0.00	0	200,000,000
Total HWAY23 SPOT									0.00	0	200,000,000
Total For HWAY23									0.00	0	200,000,000
HWAY2 On 07/12/2024 Spot Bond			5.25000	5.25000	5.25000	328.42336			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.02000	98.79702	11.02000	98.71066		148,770,000,000,000.00	13,500,000,000	27,000,000,000	
Total HWAY30 SPOT								148,770,000,000,000.00	13,500,000,000	27,000,000,000	
Total For HWAY30								148,770,000,000,000.00	13,500,000,000	27,000,000,000	
HWAY3 On 28/02/2033 Spot Bond			4.98000	78.68413	4.98000	111.82295		0.00	0		
Total HWAY33 SPOT								0.00	0		
Total For HWAY33								0.00	0		
HWAY3 On 31/07/2034 Spot Bond			12.14500	165.68225	12.14500	84.70410		0.00	0	4,941,300,000	
Total HWAY34 SPOT								0.00	0	4,941,300,000	
Total For HWAY34								0.00	0	4,941,300,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.69065	100.00000	11.61362		0.00	0		
Total HWAY34/R208 SPOT								0.00	0		
Total For HWAY34/R208								0.00	0		
HWAY3 On 31/07/2035 Spot Bond			12.17000	83.98158	12.17000	83.90074		0.00	0	4,608,100,000	
Total HWAY35 SPOT								0.00	0	4,608,100,000	
Total For HWAY35								0.00	0	4,608,100,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.68687	100.00000	11.60986				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	101.43511				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.15000	166.25332	3.15000	166.17957			649,803,772,170,000.00	206,286,911,800	604,490,627,200	
Total I2025 SPOT									19,803,772,170,000.00	206,286,911,800	504,490,627,200	
Total For I2025									19,803,772,170,000.00	206,286,911,800	504,490,627,200	
I2029 On 31/03/2029 Spot Bond			3.94000	120.16053	3.85000	120.73772			834,415,039,192,000.00	211,780,466,800	186,791,687,800	
Total I2029 SPOT									14,415,039,192,000.00	211,780,466,800	186,791,687,800	
Total For I2029									14,415,039,192,000.00	211,780,466,800	186,791,687,800	
I2033 On 28/02/2033 Spot Bond			4.42000	114.84700	4.33000	115.72102			812,074,507,764,000.00	183,727,264,200	377,569,283,500	
Total I2033 SPOT									12,074,507,764,000.00	183,727,264,200	377,569,283,500	
Total For I2033									12,074,507,764,000.00	183,727,264,200	377,569,283,500	
I2038 On 31/01/2038 Spot Bond			4.50000	128.84331	4.42000	130.03267			52,744,082,400,000.00	11,720,907,200	416,004,615,000	
Total I2038 SPOT									12,744,082,400,000.00	11,720,907,200	416,004,615,000	
Total For I2038									12,744,082,400,000.00	11,720,907,200	416,004,615,000	
I2046 On 31/03/2046 Spot Bond			4.50000	114.27286	4.45000	115.13817			171,564,534,900,000.00	38,125,452,200	484,822,979,000	
Total I2046 SPOT									11,564,534,900,000.00	38,125,452,200	484,822,979,000	
Total For I2046									11,564,534,900,000.00	38,125,452,200	484,822,979,000	
I2050 On 31/12/2050 Spot Bond			4.53000	116.49440	4.45000	118.10084			243,132,785,145,000.00	53,671,696,500	461,572,912,200	
Total I2050 SPOT									13,132,785,145,000.00	53,671,696,500	461,572,912,200	
Total For I2050									13,132,785,145,000.00	53,671,696,500	461,572,912,200	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.08256				0.00	130,000,000	130,000,000
Total IBG01 SPOT										0.00	130,000,000	130,000,000
Total For IBG01										0.00	130,000,000	130,000,000
IBG02 On 07/02/2027 Spot Bond					0.00000	100.08463				0.00	290,000,000	290,000,000
Total IBG02 SPOT										0.00	290,000,000	290,000,000
Total For IBG02										0.00	290,000,000	290,000,000
IBL109 On 07/12/2023 Spot Bond			4.92000	328.97947	4.92000	328.78630				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.82767				0.00	0	
Total IBL115 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 IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.05679				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.93596				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.60983				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.64644				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.80597				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.26165				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.19273				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.79987				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.05048				0.00	1,480,000,000	370,000,000
Total IBL145 SPOT										0.00	1,480,000,000	370,000,000
Total For IBL145										0.00	1,480,000,000	370,000,000
IBL147 On 03/07/2025 Spot Bond					0.00000	100.90205				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.39181				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.43439				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.80326				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.40994				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.02731				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.35894				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	99.80726				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.59701				0.00	20,000,000	20,000,000
Total IBL162 SPOT										0.00	20,000,000	20,000,000
Total For IBL162										0.00	20,000,000	20,000,000
IBL163 On 13/04/2026 Spot Bond					0.00000	100.61084				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.07967				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	99.61903				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.58712				0.00	1,010,000,000	1,010,000,000
Total IBL177 SPOT										0.00	1,010,000,000	1,010,000,000
Total For IBL177										0.00	1,010,000,000	1,010,000,000
IBL178 On 19/07/2026 Spot Bond					0.00000	100.14056				0.00	50,000,000	50,000,000
Total IBL178 SPOT										0.00	50,000,000	50,000,000
Total For IBL178										0.00	50,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL181 On 25/08/2024 Spot Bond					0.00000	101.46097				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.68881				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.09033				0.00	260,000,000	260,000,000
Total IBL190 SPOT										0.00	260,000,000	260,000,000
Total For IBL190										0.00	260,000,000	260,000,000
IBL191 On 10/09/2026 Spot Bond					0.00000	101.11894				0.00	630,000,000	630,000,000
Total IBL191 SPOT										0.00	630,000,000	630,000,000
Total For IBL191										0.00	630,000,000	630,000,000
IBL192 On 08/10/2026 Spot Bond					0.00000	100.67921				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.06865				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	99.99988				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.29478				0.00	250,000,000	250,000,000
Total IBL200 SPOT										0.00	250,000,000	250,000,000
Total For IBL200										0.00	250,000,000	250,000,000
IBL201 On 02/12/2026 Spot Bond					0.00000	101.32821				0.00	470,000,000	470,000,000
Total IBL201 SPOT										0.00	470,000,000	470,000,000
Total For IBL201										0.00	470,000,000	470,000,000
IBL202 On 02/12/2022 Spot Bond					0.00000	100.54185				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.38455				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.33310				0.00	0	
Total IBL204 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 IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	101.16159				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.28163				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.22759				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.24613				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	99.85556				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.72500	6.72500	6.72500	101.26203				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.72500	6.72500	6.72500	101.27833				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.72500	6.72500	6.72500	101.29317				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.72500	6.72500	6.72500	101.26843				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.69765				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.07655				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.98642				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.80000	9.80000	9.80000	99.99019				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.18154				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	98.79651				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			8.36000	8.36000	8.36000	99.26925				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.02249				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	99.83890				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.48765				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.59778				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	95.26473				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.30742				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL229 On 13/06/2025 Spot Bond					0.00000	101.18376				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.22378				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.03742				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.26000	9.26000	9.26000	102.69899				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.96738				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.99659				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.95644				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.35575				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.64716				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.55919				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.54845				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	103.93530				0.00	0	
Total IBL240 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 IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.29748				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.30940				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.13855				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.20000	10.20000	10.20000	98.44619				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	99.86550				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.99862				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.31000	102.79580	8.31000	101.71495				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.63572				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.06791				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.97000	103.94941	8.97000	103.87509				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.34000	104.78571	7.34000	104.72267				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.53127				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.84000	103.98809	9.84000	103.90670				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.37500	99.53473	11.37500	99.42388				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.40000	106.06346	10.40000	105.97536				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.11084				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.43358				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.01867				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.01387				0.00	0	13,500,000.00
Total IDCG17 SPOT										0.00	0	13,500,000.00
Total For IDCG17										0.00	0	13,500,000.00
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.91111				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.01368				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.56831				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.88808				0.00	13,500,000.000	13,500,000.00
Total IDCG23 SPOT										0.00	13,500,000.000	13,500,000.00
Total For IDCG23										0.00	13,500,000.000	13,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.11558				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.15000	102.93373	9.15000	102.85827				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.78006				0.00	0	994,000,00
Total INLV01 SPOT										0.00	0	994,000,00
Total For INLV01										0.00	0	994,000,00
INLV05 On 22/03/2023 Spot Bond					0.00000	102.60769				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.64271				0.00	0	520,000,00
Total INLV06 SPOT										0.00	0	520,000,00
Total For INLV06										0.00	0	520,000,00
INLV07 On 09/03/2026 Spot Bond					0.00000	101.37400				0.00	0	120,000,00
Total INLV07 SPOT										0.00	0	120,000,00
Total For INLV07										0.00	0	120,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	106.22712				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.65840				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.73329				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.05473				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.09159				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.01409				0.00	0	
Total IPF19 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 IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.08926				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.54766				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.04228				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.04253				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.29813				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.91247				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.88323				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.18827				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	101.44913				0.00	0	
Total IPFC39 SPOT										0.00	0	
Total For IPFC39										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.65636				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.04000	207.02783	5.04000	206.90383				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.18512				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.94000	208.04231	4.94000	207.91937				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.79590				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.49239				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.54509				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.22627				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.56752				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.18906				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.35943				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.75709				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC181 On 11/02/2023 Spot Bond					0.00000	99.99982				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.85000	102.88132	7.85000	102.81551				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.67671				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.66230				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.54000	101.85516	7.54000	101.79373				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.30992				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.90000	101.18665	7.90000	101.12170				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.40073				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.84000	101.17436	7.84000	101.10990				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	99.85710				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.55000	6.55000	6.55000	102.71821				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.28848				0.00	0	
Total IVC208 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 IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.97979				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										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			8.20000	8.20000	8.20000	101.08366				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.90000	8.90000	8.90000	100.40589				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.33808				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.30599				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			7.01000	7.01000	7.01000	100.56868				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.76000	99.85678	8.76000	99.78624				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			6.09000	100.62377	6.09000	100.69131				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.08294				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	102.59363				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.36704				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	99.78638				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.98270				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.41741				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.77000	9.77000	9.77000	99.59130				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.83965				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.74500	8.74500	8.74500	100.79446				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond					0.00000	100.60440				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVZ114 On 29/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.60744				0.00	0	
Total IVZ114 SPOT										0.00	0	
Total For IVZ114										0.00	0	
IVZ119 On 28/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.62606				0.00	0	
Total IVZ119 SPOT										0.00	0	
Total For IVZ119										0.00	0	
IVZ120 On 02/12/2022 Spot Bond			6.85000	6.85000	6.85000	99.55161				0.00	0	
Total IVZ120 SPOT										0.00	0	
Total For IVZ120										0.00	0	
IVZ121 On 10/11/2022 Spot Bond			6.85000	6.85000	6.85000	6.85000				0.00	0	
Total IVZ121 SPOT										0.00	0	
Total For IVZ121										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ122 On 01/12/2022 Spot Bond			6.85000	6.85000	6.85000	99.57021				0.00	0	
Total IVZ122 SPOT										0.00	0	
Total For IVZ122										0.00	0	
IVZ124 On 08/12/2022 Spot Bond			6.85000	6.85000	6.85000	99.43607				0.00	0	
Total IVZ124 SPOT										0.00	0	
Total For IVZ124										0.00	0	
IVZ125 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ125 SPOT										0.00	0	
Total For IVZ125										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	101.24833				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.54881				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.72949				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.43098				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.52784				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.77075				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.31052				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.14878				0.00	0	
Total KAP020 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 KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	101.15187				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	99.83567				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	101.33208				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.64671				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.66549				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP02 On 28/09/2025 Spot Bond					0.00000	100.94974				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP02 On 28/09/2027 Spot Bond					0.00000	100.97485				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.90000	114.35950	9.90000	114.26796				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.85676				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.73018				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.71204				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.25106				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.84139				0.00	0	420,000,00
Total LGL12 SPOT										0.00	0	420,000,00
Total For LGL12										0.00	0	420,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	101.05994				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.06759				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.78443				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.78711				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.78309				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.53597				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.66876				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	99.88411				0.00	0	9,970,000,00
Total MBF068 SPOT										0.00	0	9,970,000,00
Total For MBF068										0.00	0	9,970,000,00
MBF07 On 28/05/2024 Spot Bond					0.00000	101.44758				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.97921				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF07: On 31/05/2025 Spot Bond					0.00000	101.41384				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.86835				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	101.52984				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.30680				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.17482				0.00	15,500,000,000	28,000,000,000
Total MBP045 SPOT										0.00	15,500,000,000	28,000,000,000
Total For MBP045										0.00	15,500,000,000	28,000,000,000
MBP04: On 26/02/2024 Spot Bond					0.00000	101.78361				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.23609				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.17712				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.93938				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			9.15000	9.15000	9.15000	107.89212				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 19/10/2028 Spot Bond					0.00000	101.57955				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0: On 18/09/2024 Spot Bond					0.00000	101.88549				0.00	0	
Total MMIG07 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 MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.09646				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.80000	102.29259	9.80000	102.21241				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.56590				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.05000	92.17428	10.05000	92.41909				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.73436				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.70000	101.51466	10.70000	101.42843				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.49260				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.94197				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	103.13923				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.72994				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.39089				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.69462				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.84815				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.44599				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.97465				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.14189				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.74500	98.42316	9.74500	98.34685				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.99691				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.86364				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.48204				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.26292				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.55158				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.77800				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN30 On 15/09/2028 Spot Bond					0.00000	102.51355				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.22941				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.34520				0.00	0	150,000,00
Total MTN32 SPOT										0.00	0	150,000,00
Total For MTN32										0.00	0	150,000,00
MTN33 On 13/09/2029 Spot Bond					0.00000	101.19990				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.67974				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.76830				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	102.00715				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.74604				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	101.74619				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.97692				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.18462				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.36098				0.00	0	
Total N7D25 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 N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.52303				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.49000	99.88383	8.49000	99.81426				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.87000	103.65047	8.87000	103.57717				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.68000	102.45498	10.68000	102.36811				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.53169				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.23413				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.39714				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.23225				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.08206				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.41500	103.12407	8.41500	103.05366				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.85800	103.54732	8.85800	103.47418				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.43000	102.11293	9.43000	102.03541				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20/On 01/06/2026 Spot Bond			9.35000	107.67884	9.35000	107.59822				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21/On 21/07/2027 Spot Bond			9.62500	107.04108	9.62500	106.95908				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/On 19/11/2022 Spot Bond			7.75000	99.89394	7.75000	104.85689				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/On 19/11/2025 Spot Bond			8.27800	106.16340	8.27800	111.42631				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			9.32000	106.20802	9.32000	111.58586				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25/On 17/02/2023 Spot Bond			8.25000	8.25000	8.25000	103.04743				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25/On 12/02/2025 Spot Bond					0.00000	101.65831				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	70.93930	100.00000	70.54881				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26/On 22/04/2026 Spot Bond					0.00000	102.38381				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			9.24500	105.69322	9.24500	105.61409				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			8.35500	103.93338	8.35500	103.86406				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK29/ On 31/07/2026 Spot Bond			9.39000	106.40740	9.39000	106.32782				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			8.44000	103.58482	8.44000	103.51503				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			8.25000	101.20492	8.25000	101.13714				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.07940				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	100.51088				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.98683				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	80.72122				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.59507				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.59488				0.00	0	230,000,00
Total NBK43B SPOT										0.00	0	230,000,00
Total For NBK43B										0.00	0	230,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	100.08522				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.52006				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	101.85513				0.00	0	
Total NBK47B 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 NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.35247				0.00	9,000,000,000	4,675,000,000
Total NBK49B SPOT										0.00	9,000,000,000	4,675,000,000
Total For NBK49B										0.00	9,000,000,000	4,675,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	100.87835				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.92009				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	102.16951				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	102.09623				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.54025				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.31148				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.62977				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.53549				0.00	0	40,000,000
Total NBKB59 SPOT										0.00	0	40,000,000
Total For NBKB59										0.00	0	40,000,000
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.67347				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.23818				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.53579				0.00	0	90,000,000

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 NBKB62 SPOT										0.00	0	90,000,00
Total For NBKB62										0.00	0	90,000,00
NBKB6: On 15/04/2028 Spot Bond					0.00000	100.99967				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.07171				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.64500	101.60886	10.64500	101.52157				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.06464				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.30000	101.79960	10.30000	101.71491				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.07171				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	101.08285				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	101.09698				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.48951				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.48951				0.00	0	
Total NDAL03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.77821				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.89458				0.00	0	14,350,000,00
Total NGL04 SPOT										0.00	0	14,350,000,00
Total For NGL04										0.00	0	14,350,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	101.30202				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.56774				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.88574				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.72228				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.04281				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.04340				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	102.77664				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10: On 25/03/2024 Spot Bond					0.00000	103.94171				0.00	0	1,000,000,00
Total NGT103 SPOT										0.00	0	1,000,000,00
Total For NGT103										0.00	0	1,000,000,00
NGT10: On 15/01/2025 Spot Bond					0.00000	104.81042				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10: On 22/05/2025 Spot Bond					0.00000	104.74012				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.92986				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	106.31350				0.00	0	3,240,000,00
Total NGT107 SPOT										0.00	0	3,240,000,00
Total For NGT107										0.00	0	3,240,000,00
NGT10 On 08/09/2026 Spot Bond					0.00000	105.37769				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.19295				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.47031				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.49051				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.69192				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	101.41638				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	103.57891				0.00	0	3,000,000,00
Total NHM016 SPOT										0.00	0	3,000,000,00
Total For NHM016										0.00	0	3,000,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	103.40433				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	105.49802				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	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
NHM02 On 25/11/2023 Spot Bond					0.00000	104.22182				0.00	1,000,000,000	500,000,000
Total NHM020 SPOT										0.00	1,000,000,000	500,000,000
Total For NHM020										0.00	1,000,000,000	500,000,000
NHM02 On 26/11/2026 Spot Bond					0.00000	102.97286				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.23395				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.52881				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.38000	5.38000	5.38000	231.29899				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.75000	3.75000	3.75000	220.45321				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.90500	3.90500	3.90500	163.52556				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.74000	4.74000	4.74000	114.58737				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			5.17000	5.17000	5.17000	118.76590				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.01000	4.01000	4.01000	163.16066				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	274.54352	3.45000	274.41471				0.00	0	
Total NILB12 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 NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.81000	3.81000	3.81000	163.85659				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.39500	3.39500	3.39500	224.35820				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.54000	222.86024	3.54000	222.75371				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.19000	92.55040	5.19000	118.48172				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.16345				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	142.05816				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.82120				0.00	6,360,000,000	1,590,000,000
Total NN022 SPOT										0.00	6,360,000,000	1,590,000,000
Total For NN022										0.00	6,360,000,000	1,590,000,000
NN023 On 07/11/2025 Spot Bond					0.00000	100.12006				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.73487				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.66326				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	98.81433				0.00	3,060,000,000	1,020,000,000

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 NN034 SPOT										0.00	3,060,000,000	1,020,000,000
Total For NN034										0.00	3,060,000,000	1,020,000,000
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	129.85943				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.76608				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.70180				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.24530				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
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	99.92615				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	161.86915				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	153.80442				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.20799				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN054 On 04/08/2027 Spot Bond					0.00000	95.64842				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	87.12386				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.62940				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.25698				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.33318				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.07247				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.25062				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.17593				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.11684				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.16787				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.11684				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	96.87816				0.00	0	
Total NN116 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 NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	93.21016				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	101.09834				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.23526				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.68000	10.68000	10.68000	99.81911				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.33500	10.33500	10.33500	102.75174				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.36000	10.36000	10.36000	101.56956				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF012 On 12/06/2025 Spot Bond					0.00000	99.41610				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	125.39000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF014 On 24/06/2025 Spot Bond					0.00000	117.54000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF015 On 15/07/2025 Spot Bond					0.00000	128.04000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF016 On 07/07/2025 Spot Bond					0.00000	125.81000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	124.40909				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	
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 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF086 SPOT										0.00	0	
Total For NNF086										0.00	0	
NNF08: On 23/01/2023 Spot Bond					0.00000	100.39862				0.00	0	
Total NNF087 SPOT										0.00	0	
Total For NNF087										0.00	0	
NNF08: On 27/01/2023 Spot Bond					0.00000	100.28729				0.00	0	
Total NNF088 SPOT										0.00	0	
Total For NNF088										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A1 On 22/05/2052 Spot Bond					0.00000	125.20666				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	89.27046				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.82900				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.66882				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.72370				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.74583				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.03617				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.75742				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.87855				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.79007				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.82777				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.51349				0.00	0	
Total NQF1D5 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 NQF1D5										0.00	0	
NRA02: On 31/05/2023 Spot Bond			5.35000	212.39676	5.35000	212.26476				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			11.41000	109.17299	11.41000	109.07374				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	18.38777	100.00000	18.26595				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.18009				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.86127				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.35644				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.57061				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.30202				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.74693				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.20477				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.25089				0.00	500,000,000	500,000,00
Total NTC36 SPOT										0.00	500,000,000	500,000,00
Total For NTC36										0.00	500,000,000	500,000,00
NTC37 On 12/10/2027 Spot Bond					0.00000	100.99102				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.09971				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.74978				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.57000	106.64197	8.57000	106.56783				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
OML10 On 14/09/2025 Spot Bond			8.97500	107.70918	8.97500	107.63084				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	101.71285				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.57723				0.00	0	200,000,00
Total OML12 SPOT										0.00	0	200,000,00
Total For OML12										0.00	0	200,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	101.39597				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.07524				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	100.28862				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.39885				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	102.08244				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
PEP03 On 05/05/2024 Spot Bond					0.00000	100.59827				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.67888				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.55067				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.73982				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.53142				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.90000	109.56873	8.90000	109.49056			547,791,804,270,000.00	735,706,944,300	309,695,355,500	
Total R186 SPOT									17,791,804,270,000.00	735,706,944,300	309,695,355,500	
Total For R186									17,791,804,270,000.00	735,706,944,300	309,695,355,500	
R197 On 07/12/2023 Spot Bond			3.75000	332.85775	3.85000	332.35685			95,984,433,750,000.00	25,595,849,000	550,528,060,300	
Total R197 SPOT									15,984,433,750,000.00	25,595,849,000	550,528,060,300	
Total For R197									15,984,433,750,000.00	25,595,849,000	550,528,060,300	
R202 On 07/12/2033 Spot Bond			4.38500	252.56199	4.38000	252.53638			215,428,999,577,000.00	49,128,620,200	115,692,203,200	
Total R202 SPOT									15,428,999,577,000.00	49,128,620,200	115,692,203,200	
Total For R202									15,428,999,577,000.00	49,128,620,200	115,692,203,200	
R2023 On 28/02/2023 Spot Bond			7.30500	101.71712	7.25000	101.67370			509,124,808,609,500.00	69,695,387,900	519,965,387,900	
Total R2023 SPOT									19,124,808,609,500.00	69,695,387,900	519,965,387,900	
Total For R2023									19,124,808,609,500.00	69,695,387,900	519,965,387,900	
R2030 On 31/01/2030 Spot Bond			10.50500	89.82902	10.52000	89.68554			180,025,442,480,000.00	1,730,606,896,000	2,079,102,554,000	
Total R2030 SPOT									10,025,442,480,000.00	730,606,896,000	1,079,102,554,000	
Total For R2030									10,025,442,480,000.00	730,606,896,000	1,079,102,554,000	
R2032 On 31/03/2032 Spot Bond			10.99000	85.21077	11.00000	85.08428			649,062,205,865,000.00	1,059,969,263,500	1,677,598,877,500	
Total R2032 SPOT									19,062,205,865,000.00	1,059,969,263,500	1,677,598,877,500	
Total For R2032									19,062,205,865,000.00	1,059,969,263,500	1,677,598,877,500	
R2035 On 28/02/2035 Spot Bond			11.35500	85.58720	11.35000	85.53775			449,523,859,131,500.00	920,257,495,300	1,670,332,075,900	
Total R2035 SPOT									19,523,859,131,500.00	920,257,495,300	1,670,332,075,900	

Contract 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 R2035									19,523,859,131,500.00	920,257,495,300	570,332,075,90
R2037 On 31/01/2037 Spot Bond			11.49500	81.68605	11.50000	81.58248			546,762,388,908,500.00	569,531,308,300	1,530,949,111,60
Total R2037 SPOT									16,762,388,908,500.00	569,531,308,300	530,949,111,60
Total For R2037									16,762,388,908,500.00	569,531,308,300	530,949,111,60
R2040 On 31/01/2040 Spot Bond			11.56500	83.58522	11.55500	83.57150			955,588,090,200,000.00	1,120,241,080,000	1,524,458,514,40
Total R2040 SPOT									5,588,090,200,000.00	120,241,080,000	524,458,514,40
Total For R2040									5,588,090,200,000.00	120,241,080,000	524,458,514,40
R2044 On 31/01/2044 Spot Bond			11.52500	80.64783	11.52000	80.60634			816,240,245,200,000.00	504,662,928,000	1,563,246,014,40
Total R2044 SPOT									16,240,245,200,000.00	504,662,928,000	563,246,014,40
Total For R2044									16,240,245,200,000.00	504,662,928,000	563,246,014,40
R2048 On 28/02/2048 Spot Bond			11.43500	79.71285	11.42000	79.73898			114,450,880,031,000.00	1,584,123,382,600	1,117,683,977,50
Total R2048 SPOT									14,450,880,031,000.00	584,123,382,600	117,683,977,50
Total For R2048									14,450,880,031,000.00	584,123,382,600	117,683,977,50
R209 On 31/03/2036 Spot Bond			11.36000	66.03480	11.37000	65.92433			437,090,401,568,000.00	390,588,943,800	985,984,095,80
Total R209 SPOT									17,090,401,568,000.00	390,588,943,800	985,984,095,80
Total For R209									17,090,401,568,000.00	390,588,943,800	985,984,095,80
R210 On 31/03/2028 Spot Bond			3.02000	228.66899	3.04000	228.34246			98,915,170,756,000.00	32,753,367,800	389,837,229,10
Total R210 SPOT									18,915,170,756,000.00	32,753,367,800	389,837,229,10
Total For R210									18,915,170,756,000.00	32,753,367,800	389,837,229,10
R213 On 28/02/2031 Spot Bond			10.86500	80.64848	10.87500	80.53149			663,422,609,423,000.00	1,901,833,650,200	1,117,044,266,30
Total R213 SPOT									13,422,609,423,000.00	901,833,650,200	117,044,266,30
Total For R213									13,422,609,423,000.00	901,833,650,200	117,044,266,30
R214 On 28/02/2041 Spot Bond			11.44000	63.78579	11.43500	63.75349			224,971,981,376,000.00	107,077,970,400	502,519,295,50
Total R214 SPOT									14,971,981,376,000.00	107,077,970,400	502,519,295,50
Total For R214									14,971,981,376,000.00	107,077,970,400	502,519,295,50
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.49439			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.34387			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.61635			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.25880			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	100.41670				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	101.04363				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.01399				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	100.17306				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.66052				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2' On 26/07/2024 Spot Bond					0.00000	101.29620				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.96920				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.98729				0.00	0	250,000,00
Total RDFG02 SPOT										0.00	0	250,000,00
Total For RDFG02										0.00	0	250,000,00
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.03156				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.07304				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.20873				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED15 On 31/01/2028 Spot Bond					0.00000	95.50855				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	101.96082				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	99.91464				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	102.81576				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.35519				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.93424				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.04788				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.87170				0.00	0	70,000,00
Total RED704 SPOT										0.00	0	70,000,00
Total For RED704										0.00	0	70,000,00
RED70: On 17/04/2023 Spot Bond					0.00000	101.10585				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.45269				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.42708				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.85898				0.00	0	
Total RES50 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 RES50									0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.64158			0.00	0	
Total RES52 SPOT									0.00	0	
Total For RES52									0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.06006			0.00	0	
Total RES53 SPOT									0.00	0	
Total For RES53									0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.63627			0.00	0	200,000,00
Total RES59 SPOT									0.00	0	200,000,00
Total For RES59									0.00	0	200,000,00
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.00366			0.00	0	
Total RFCA1 SPOT									0.00	0	
Total For RFCA1									0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.98407			0.00	0	
Total RFCA2 SPOT									0.00	0	
Total For RFCA2									0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.05734			0.00	0	
Total RFCB1 SPOT									0.00	0	
Total For RFCB1									0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.02198			0.00	0	
Total RFCB2 SPOT									0.00	0	
Total For RFCB2									0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.12088			0.00	0	
Total RFCC1 SPOT									0.00	0	
Total For RFCC1									0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.07698			0.00	0	
Total RFCC2 SPOT									0.00	0	
Total For RFCC2									0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.27607			0.00	0	
Total RFCD1 SPOT									0.00	0	
Total For RFCD1									0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.21134			0.00	0	
Total RFCD2 SPOT									0.00	0	
Total For RFCD2									0.00	0	
RMBI0€ On 24/07/2038 Spot Bond			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 RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.81634				0.00	623,500,000,000	617,600,000,000
Total RN2027 SPOT										0.00	623,500,000,000	517,600,000,000
Total For RN2027										0.00	623,500,000,000	517,600,000,000
RW23 On 10/12/2023 Spot Bond			9.14000	104.43593	9.14000	104.35946				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.69000	98.21747	11.69000	98.12605				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.17500	96.14698	12.17500	96.05388				0.00	0	238,000,000
Total RW31 SPOT										0.00	0	238,000,000
Total For RW31										0.00	0	238,000,000
RWL26 On 30/06/2026 Spot Bond					0.00000	101.60681				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.20000	97.49010	11.20000	97.40305				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	100.41252				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.53938				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.43000	101.78697	9.43000	101.71053				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.58876				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS27 On 20/02/2024 Spot Bond			8.93000	103.74714	8.93000	103.67328				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.43500	100.21350	9.43500	100.13821				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.76500	104.20114	9.76500	104.11975				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.89000	103.55734	8.89000	103.48273				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.07500	102.67263	9.07500	102.59838				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.70500	97.90807	10.70500	97.82487				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			8.40500	99.95397	8.40500	99.97698				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.25000	103.62206	9.25000	103.54486				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.92000	103.53691	9.92000	103.45432				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.14500	103.44184	7.14500	103.38221				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.29042				0.00	60,000,000	60,000,000
Total SBS47 SPOT										0.00	60,000,000	60,000,000
Total For SBS47										0.00	60,000,000	60,000,000
SBS51 On 31/01/2024 Spot Bond			8.75000	8.75000	8.75000	103.87237				0.00	0	
Total SBS51 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.34655				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.15829				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.15358				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.06955				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.65469				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.63424				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.76177				0.00	330,000,000	330,000,000
Total SBS63 SPOT										0.00	330,000,000	330,000,000
Total For SBS63										0.00	330,000,000	330,000,000
SBS64 On 31/01/2029 Spot Bond					0.00000	101.00611				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.38181				0.00	150,000,000	150,000,000
Total SBS65 SPOT										0.00	150,000,000	150,000,000
Total For SBS65										0.00	150,000,000	150,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	101.16042				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.01923				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.40917				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.28275				0.00	350,000,000	350,000,000
Total SBS70 SPOT										0.00	350,000,000	350,000,000
Total For SBS70										0.00	350,000,000	350,000,000
SBS71 On 02/02/2027 Spot Bond					0.00000	100.03109				0.00	350,000,000	350,000,000
Total SBS71 SPOT										0.00	350,000,000	350,000,000
Total For SBS71										0.00	350,000,000	350,000,000
SBS72 On 02/02/2029 Spot Bond					0.00000	99.58667				0.00	0	600,000,000
Total SBS72 SPOT										0.00	0	600,000,000
Total For SBS72										0.00	0	600,000,000
SBS74 On 26/04/2025 Spot Bond					0.00000	100.40839				0.00	280,000,000	280,000,000
Total SBS74 SPOT										0.00	280,000,000	280,000,000
Total For SBS74										0.00	280,000,000	280,000,000
SBS75 On 26/04/2027 Spot Bond					0.00000	101.60508				0.00	340,000,000	340,000,000
Total SBS75 SPOT										0.00	340,000,000	340,000,000
Total For SBS75										0.00	340,000,000	340,000,000
SBS76 On 26/04/2032 Spot Bond					0.00000	100.28410				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.48741				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.75000	329.53871	4.75000	329.34968				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.38000	5.38000	5.38000	231.29899				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.65786				0.00	380,000,000	380,000,000
Total SBSS01 SPOT										0.00	380,000,000	380,000,000
Total For SBSS01										0.00	380,000,000	380,000,000
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.34158				0.00	440,000,000	440,000,000
Total SBSS02 SPOT										0.00	440,000,000	440,000,000
Total For SBSS02										0.00	440,000,000	440,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT103 On 31/03/2024 Spot Bond					0.00000	104.14032				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	105.66300				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	85,000,00
Total SBT105 SPOT										0.00	0	85,000,00
Total For SBT105										0.00	0	85,000,00
SBT106 On 31/12/2026 Spot Bond					0.00000	101.64489				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	100.99262				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	100.88584				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	100.43980				0.00	200,000,000	5,100,000,00
Total SBT201 SPOT										0.00	200,000,000	5,100,000,00
Total For SBT201										0.00	200,000,000	5,100,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	102.41507				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.10500	105.91378	9.10500	105.83651				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.53091				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.19035				0.00	1,104,000,000	552,000,00
Total SBT206 SPOT										0.00	1,104,000,000	552,000,00
Total For SBT206										0.00	1,104,000,000	552,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	105.92205				0.00	800,000,000	605,000,00
Total SBT207 SPOT										0.00	800,000,000	605,000,00

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 SBT207										0.00	800,000,000	605,000,000
SBT207 On 28/11/2025 Spot Bond					0.00000	104.00293				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	102.01130				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.36829				0.00	0	900,000,000
Total SLI5 SPOT										0.00	0	900,000,000
Total For SLI5										0.00	0	900,000,000
SLI6 On 16/08/2028 Spot Bond					0.00000	100.24250				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.85000	95.86384	9.85000	95.78874				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.92777				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.24716				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	99.91269				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	99.91375				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	99.91042				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.90843				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.90842				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	99.90947				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	99.91160				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	99.90826				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.90628				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	99.90678				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	99.90730				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	99.90394				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.94500	102.15480	8.94500	102.08239				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.51665				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.40560				0.00	0	250,000,00
Total SNT06 SPOT										0.00	0	250,000,00
Total For SNT06										0.00	0	250,000,00
SOL01 On 17/10/2025 Spot Bond					0.00000	100.53119				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SOL02 On 17/10/2027 Spot Bond					0.00000	100.54123				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.78926				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.52423				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	101.55079				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1: On 21/08/2025 Spot Bond					0.00000	101.52843				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1: On 21/08/2027 Spot Bond					0.00000	101.55929				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.73058				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.75656				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.48454				0.00	0	100,000,00
Total SPG007 SPOT										0.00	0	100,000,00
Total For SPG007										0.00	0	100,000,00
SPG00: On 15/10/2024 Spot Bond					0.00000	101.08621				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	102.00819				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01: On 12/07/2025 Spot Bond					0.00000	100.63296				0.00	0	
Total SPG011 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 SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.61450				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.49624				0.00	0	100,000,00
Total SSA07 SPOT										0.00	0	100,000,00
Total For SSA07										0.00	0	100,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	101.07902				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.65000	4.65000	4.65000	160.95828				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.87500	109.65600	8.87500	109.57798				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.36500	83.00712	10.36500	82.93763				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	100.05462				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.64813				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.65000	101.83005	8.65000	101.75900				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.22000	118.12887	5.22000	118.05696				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.01897				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.24926				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.19281				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.88000	4.88000	4.88000	328.91871				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			4.05500	4.05500	4.05500	163.00459				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.32000	5.32000	5.32000	116.65417				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.69000	4.69000	4.69000	114.92340				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.22000	4.22000	4.22000	215.40225				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.53215				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.50992				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.15828				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.13656				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 15/06/2028 Spot Bond					0.00000	107.57181				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	103.15416				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.07936				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.65839				0.00	446,000,000	111,500,00
Total SSN078 SPOT										0.00	446,000,000	111,500,00
Total For SSN078										0.00	446,000,000	111,500,00
SSN08: On 27/08/2024 Spot Bond					0.00000	101.56046				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.28131				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.09146				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.25500	5.25500	5.25500	233.83270				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.15172				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.71489				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	101.35049				0.00	0	
Total SSN099 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 SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			11.18500	86.79159	11.18500	86.71461				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.21336				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.20000	215.72908	4.20000	215.61447				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.43500	230.33939	5.43500	230.19469				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.02031				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	94.97089				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/12/2022 Spot Bond					0.00000	101.07083				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	101.25612				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	97.01616				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	96.71089				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	97.25028				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	100.57086				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15(On 21/02/2024 Spot Bond					0.00000	101.44889				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16(On 08/06/2023 Spot Bond					0.00000	101.14350				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16(On 12/12/2022 Spot Bond					0.00000	102.28288				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN17(On 28/02/2025 Spot Bond					0.00000	101.10112				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17(On 28/02/2027 Spot Bond					0.00000	104.79896				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17(On 31/03/2046 Spot Bond			4.48766	114.50120	4.48766	114.43772				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17(On 31/12/2050 Spot Bond			4.49600	48.46278	4.49600	117.14425				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17(On 30/11/2022 Spot Bond					0.00000	101.31068				0.00	0	
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	
SSN17(On 28/09/2027 Spot Bond					0.00000	101.34809				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SST201(On 08/12/2026 Spot Bond					0.00000	101.85149				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202(On 31/08/2027 Spot Bond					0.00000	101.53170				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
STF001 On 01/03/2027 Spot Bond					0.00000	104.63218				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.39000	100.12999	9.39000	100.05430				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.62597				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.61488				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.53841				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.65215				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.58157				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.55944				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.58157				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.52000	100.76495	7.52000	100.70433				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.03000	100.88826	8.03000	100.82353				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.89603				0.00	0	
Total T18A11 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 T18A11										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.92233				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	99.84161				0.00	0	20,000,00
Total TC001 SPOT										0.00	0	20,000,00
Total For TC001										0.00	0	20,000,00
TC002 On 15/02/2027 Spot Bond					0.00000	99.89642				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.99402				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.40684				0.00	0	100,000,00
Total TFS156 SPOT										0.00	0	100,000,00
Total For TFS156										0.00	0	100,000,00
TFS157 On 16/11/2023 Spot Bond					0.00000	100.08388				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.20561				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.68993				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.59360				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.44381				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.42830				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.79984				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.51198				0.00	1,000,000,000	1,000,000,000
Total TFS168 SPOT										0.00	1,000,000,000	1,000,000,000
Total For TFS168										0.00	1,000,000,000	1,000,000,000
TFS16€ On 30/11/2024 Spot Bond					0.00000	101.18922				0.00	500,000,000	500,000,000
Total TFS169 SPOT										0.00	500,000,000	500,000,000
Total For TFS169										0.00	500,000,000	500,000,000
TFS17C On 30/11/2026 Spot Bond					0.00000	101.10998				0.00	0	0
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.51704				0.00	0	0
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.63022				0.00	0	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	0
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A7 On 21/11/2022 Spot Bond					0.00000	101.62593				0.00	0	0
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A7 On 21/11/2022 Spot Bond			10.27500	10.27500	10.27500	104.61551				0.00	0	0
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	101.61101				0.00	0	0
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	101.57297				0.00	0	0
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	101.67485				0.00	0	0
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B: On 21/11/2022 Spot Bond					0.00000	101.66259				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.64403				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.77893				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.75612				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.72578				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.44354				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.31924				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.19734				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.58181				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.80000	101.44051	8.80000	101.36931				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.59288				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.58624				0.00	0	
Total TH16A8 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 TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			6.07000	100.80709	6.07000	100.75796				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.63496				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.87665				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.71912				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.70361				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.80990				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.78112				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.17958				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.36767				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.25703				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.68115				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.64796				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.63689				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.76080				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.70991				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.70328				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.16779				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.08597				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.03510				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	101.42677				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	101.46003				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.94531				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.02575				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH18D On 21/08/2027 Spot Bond					0.00000	101.14065				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.85237				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.93000	102.89706	8.93000	102.82258				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	103.24849				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.62182				0.00	666,000,000	166,500,00
Total TL27 SPOT										0.00	666,000,000	166,500,00
Total For TL27										0.00	666,000,000	166,500,00
TL28 On 24/04/2025 Spot Bond			9.37000	100.33212	9.37000	100.25642				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.72673				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.80067				0.00	0	20,000,00
Total TL30 SPOT										0.00	0	20,000,00
Total For TL30										0.00	0	20,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	101.90048				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.45826				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.28000	101.62391	9.28000	101.54755				0.00	0	410,000,00
Total TN23 SPOT										0.00	0	410,000,00
Total For TN23										0.00	0	410,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	51.35661	100.00000	51.01264				0.00	0	
Total TN23/R2023 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 TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.75000	101.62461	9.75000	101.54578			0.00	0	1,661,400,00
Total TN25 SPOT									0.00	0	1,661,400,00
Total For TN25									0.00	0	1,661,400,00
TN25/R On 19/08/2025 Spot Bond			100.00000	21.13171	100.00000	20.99248			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			11.21000	91.33772	11.21000	91.25654			0.00	0	21,051,100,00
Total TN27 SPOT									0.00	0	21,051,100,00
Total For TN27									0.00	0	21,051,100,00
TN27/R On 14/11/2027 Spot Bond			100.00000	10.47981	100.00000	10.41076			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			11.45000	97.52490	11.45000	97.43641			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			12.08000	93.11212	12.08000	93.02216		14,496,000,000,000.00		1,200,000,000	2,110,000,00
Total TN30 SPOT								14,496,000,000,000.00		1,200,000,000	2,110,000,00
Total For TN30								14,496,000,000,000.00		1,200,000,000	2,110,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	115.45762	8.00000	115.38300			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.55700	95.84622	12.55700	95.75111			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.61500	87.90807	12.61500	87.81949			0.00	0	820,000,00
Total TN40 SPOT									0.00	0	820,000,00
Total For TN40									0.00	0	820,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.04097	10.75000	100.95382			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.09029			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.10031			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.66000	104.12724	5.66000	104.43717				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.19118				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.99106				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.00645				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.02764				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.92000	99.81021	7.92000	102.02538				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.92962				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A4 On 14/11/2022 Spot Bond			8.36000	100.00000	8.36000	99.93133				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A7 On 14/11/2022 Spot Bond					0.00000	99.93632				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.92416				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.92039				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.64553				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.65000	101.54610	8.65000	101.47526				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.64553				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.93000	100.34134	8.93000	100.26911				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.29537				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.14897				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.10671				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.06436				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.33941				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.33941				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261: On 07/02/2023 Spot Bond					0.00000	98.44477				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	98.33161				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	97.84832				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.69324				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.30941				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.81294				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	101.48527				0.00	0	
Total TWC419 SPOT										0.00	0	
Total For TWC419										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.17050				0.00	0	
Total TWC421 SPOT										0.00	0	
Total For TWC421										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	101.20476				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC42 On 07/12/2022 Spot Bond					0.00000	100.07721				0.00	0	
Total TWC423 SPOT										0.00	0	
Total For TWC423										0.00	0	
TWC42 On 10/01/2023 Spot Bond					0.00000	100.30204				0.00	0	
Total TWC424 SPOT										0.00	0	
Total For TWC424										0.00	0	
TWC42 On 12/01/2023 Spot Bond					0.00000	100.26550				0.00	0	
Total TWC425 SPOT										0.00	0	
Total For TWC425										0.00	0	
TWC42 On 16/01/2023 Spot Bond					0.00000	100.07862				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC426 SPOT										0.00	0	
Total For TWC426										0.00	0	
TWC42 On 28/01/2023 Spot Bond					0.00000	100.41264				0.00	0	
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.22000	102.27011	11.22000	102.17762				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	99.91651				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0:On 15/05/2026 Spot Bond					0.00000	99.85092				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0:On 15/05/2024 Spot Bond					0.00000	99.91491				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0:On 15/05/2026 Spot Bond					0.00000	99.90791				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	99.90630				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0:On 15/05/2026 Spot Bond					0.00000	99.90373				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	99.89239				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0:On 15/05/2026 Spot Bond					0.00000	99.89025				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.74366				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VKE14 On 27/08/2023 Spot Bond					0.00000	101.86413				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.94361				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.49880				0.00	0	250,000,00
Total VKE16 SPOT										0.00	0	250,000,00
Total For VKE16										0.00	0	250,000,00
VKE18 On 27/08/2024 Spot Bond					0.00000	101.72063				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.42303				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.46346				0.00	0	200,000,00
Total VKE20 SPOT										0.00	0	200,000,00
Total For VKE20										0.00	0	200,000,00
WHL03 On 02/10/2023 Spot Bond					0.00000	101.25347				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.29e+017	340,007,663,700	743,988,147,90
Total for SPOT :										1.29e+017	340,007,663,700	743,988,147,90
Total Futures										1.29e+017	340,007,670,473	743,989,492,46
Total Options										21 655 320.00	8,000	94,00
Grand Total:										1.29e+017	340,007,678,473	743,989,586,50