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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/12/2022

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			12.71074	73.09430	13.00668	71.78193			0.00	0	35
ES33 On 04/05/2023 Bond Future			12.89099	70.75338	13.19968	69.41544			0.00	0	
ES33 On 03/08/2023 Bond Future			13.07103	72.19408	13.39326	70.82903			0.00	0	
ES33 On 02/11/2023 Bond Future			13.26289	69.87397	13.59956	68.48107			0.00	0	
ES33 On 01/02/2024 Bond Future			13.48564	71.23464	13.83807	69.81427			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 02/02/2023 Bond Future			12.91777	71.30772	13.21814	69.77680			0.00	0	4,15
ES42 On 04/05/2023 Bond Future			13.08126	68.46271	13.39439	66.90181			0.00	0	
ES42 On 03/08/2023 Bond Future			13.23964	69.85718	13.56575	68.26469			0.00	0	
ES42 On 02/11/2023 Bond Future			13.40788	67.02163	13.74816	65.39658			0.00	0	
ES42 On 01/02/2024 Bond Future			13.59350	68.32489	13.94867	66.66787			0.00	0	
Total ES42 Future									0.00	0	4,15
Total For ES42									0.00	0	4,15
I2025 On 02/02/2023 Bond Future			165.82903	165.82903	166.11876	166.11876			0.00	0	6,27

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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 Intere
I2025	On	04/05/2023	Bond Future			169.12663	169.12663	169.42320	169.42320				0.00	0	
I2025	On	03/08/2023	Bond Future			170.82229	170.82229	171.12697	171.12697				0.00	0	
I2025	On	02/11/2023	Bond Future			174.31142	174.31142	174.62230	174.62230				0.00	0	
I2025	On	01/02/2024	Bond Future			175.92676	175.92676	176.24542	176.24542				0.00	0	
Total I2025 Future													0.00	0	6,27
Total For I2025													0.00	0	6,27
I2029	On	02/02/2023	Bond Future			117.26557	117.26557	118.43201	118.43201				0.00	0	1,4
I2029	On	04/05/2023	Bond Future			118.30213	118.30213	119.49356	119.49356				0.00	0	
I2029	On	03/08/2023	Bond Future			120.71008	120.71008	121.92601	121.92601				0.00	0	
I2029	On	02/11/2023	Bond Future			121.84514	121.84514	123.08829	123.08829				0.00	0	
I2029	On	01/02/2024	Bond Future			124.22377	124.22377	125.49090	125.49090				0.00	0	
Total I2029 Future													0.00	0	1,47
Total For I2029													0.00	0	1,47
I2033	On	02/02/2023	Bond Future			111.86204	111.86204	112.36596	112.36596				0.00	0	7,3
I2033	On	04/05/2023	Bond Future			112.70050	112.70050	113.21550	113.21550				0.00	0	
I2033	On	03/08/2023	Bond Future			114.99437	114.99437	115.52003	115.52003				0.00	0	
I2033	On	02/11/2023	Bond Future			115.92180	115.92180	116.46014	116.46014				0.00	0	
I2033	On	01/02/2024	Bond Future			118.18494	118.18494	118.73340	118.73340				0.00	0	
Total I2033 Future													0.00	0	7,31
Total For I2033													0.00	0	7,31
I2038	On	02/02/2023	Bond Future			123.66655	123.66655	123.37061	123.37061				0.00	0	4,1
I2038	On	04/05/2023	Bond Future			126.12601	126.12601	125.82490	125.82490				0.00	0	1,5
I2038	On	03/08/2023	Bond Future			126.72825	126.72825	126.42314	126.42314				0.00	0	
I2038	On	02/11/2023	Bond Future			129.31663	129.31663	129.00540	129.00540				0.00	0	
I2038	On	01/02/2024	Bond Future			129.82936	129.82936	129.51408	129.51408				0.00	0	
Total I2038 Future													0.00	0	5,65
Total For I2038													0.00	0	5,65
I2046	On	02/02/2023	Bond Future			107.29045	107.29045	109.86797	109.86797				0.00	0	13,0
I2046	On	04/05/2023	Bond Future			107.38904	107.38904	110.01999	110.01999				0.00	0	4,9
I2046	On	03/08/2023	Bond Future			109.57508	109.57508	112.25979	112.25979				0.00	0	
I2046	On	02/11/2023	Bond Future			109.72251	109.72251	112.46584	112.46584				0.00	0	
I2046	On	01/02/2024	Bond Future			111.86327	111.86327	114.66000	114.66000				0.00	0	
Total I2046 Future													0.00	0	18,02
Total For I2046													0.00	0	18,02
I2050	On	02/02/2023	Bond Future			109.07367	109.07367	108.12160	108.12160				0.00	0	10,4
I2050	On	04/05/2023	Bond Future			111.24259	111.24259	110.27231	110.27231				0.00	0	3,3
I2050	On	03/08/2023	Bond Future			111.32185	111.32185	110.33429	110.33429				0.00	0	
I2050	On	02/11/2023	Bond Future			113.59571	113.59571	112.58787	112.58787				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
I2050	On	01/02/2024	Bond Future			113.57193	113.57193	112.54774	112.54774			0.00	0	
Total I2050 Future												0.00	0	13,82
Total For I2050												0.00	0	13,82
R186	On	02/02/2023	Bond Future			9.25888	105.32115	9.42395	104.78293		5.41	377,365,680.45	3,583	72,28
R186	On	04/05/2023	Bond Future			9.36965	107.39004	9.54842	106.84199		5.42	0.00	0	12,18
R186	On	03/08/2023	Bond Future			9.47712	104.24588	9.67176	103.68703		5.29	0.00	0	
R186	On	02/11/2023	Bond Future			9.59677	106.35187	9.80992	105.78172		4.67	0.00	0	
R186	On	01/02/2024	Bond Future			9.77670	103.09821	10.01182	102.51675		4.48	0.00	0	
Total R186 Future												377,365,680.45	3,583	84,47
R186	On	02/02/2023	Bond Future	8.32	Call			48.25000	0.04825	81,710	5.07	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,715.29000	3.71529	3,210,530	5.07	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			50.31000	0.05031	84,900	5.08	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,683.41000	3.68341	3,179,780	5.08	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			52.50000	0.05250	88,260	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,651.67000	3.65167	3,149,210	5.09	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			674.43000	0.67443	842,350	5.46	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,867.83000	2.86783	2,487,700	5.46	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			655.08000	0.65508	819,720	5.45	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,911.24000	2.91124	2,527,830	5.45	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			664.59000	0.66459	830,860	5.46	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,889.36000	2.88936	2,507,580	5.46	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,830.07000	1.83007	1,573,730	5.69	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,041.63000	2.04163	2,345,430	5.70	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,818.06000	1.81806	1,563,010	5.70	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,008.64000	2.00864	2,309,850	5.68	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,842.16000	1.84216	1,584,520	5.68	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,025.10000	2.02510	2,327,610	5.69	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,470.58000	1.47058	1,719,690	4.87	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,597.66000	2.59766	2,276,620	4.87	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			3,074.25000	3.07425	3,439,200	5.41	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			1,464.32000	1.46432	1,259,120	5.41	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Call			1,177.64000	1.17764	1,396,170	4.75	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Put			2,955.94000	2.95594	2,604,320	4.75	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,457.38000	1.45738	1,705,230	4.87	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			2,611.49000	2.61149	2,289,190	4.87	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,483.44000	1.48344	1,733,800	4.88	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,583.50000	2.58350	2,263,710	4.88	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			2,779.91000	2.77991	2,452,130	4.75	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			1,534.59000	1.53459	1,786,030	4.74	0.00	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
R186	On	01/02/2024	Bond Future	9.50	Put			2,805.76000	2.80576	2,475,740	4.74	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			1,546.66000	1.54666	1,799,230	4.75	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			2,792.80000	2.79280	2,463,910	4.75	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			1,558.79000	1.55879	1,812,470	4.75	0.00	0	
Total R186 Option												0.00	0	3,43
Total For R186												377,365,680.45	3,583	87,90
R197	On	02/02/2023	Bond Future			329.23192	329.23192	329.23829	329.23829			0.00	0	9;
R197	On	04/05/2023	Bond Future			335.77765	335.77765	335.78626	335.78626			0.00	0	
R197	On	03/08/2023	Bond Future			333.53120	333.53120	333.55170	333.55170			0.00	0	
R197	On	02/11/2023	Bond Future			340.34369	340.34369	340.36456	340.36456			0.00	0	
Total R197 Future												0.00	0	97
Total For R197												0.00	0	97
R202	On	02/02/2023	Bond Future			242.65253	242.65253	243.31117	243.31117			0.00	0	5,9
R202	On	04/05/2023	Bond Future			247.47673	247.47673	248.15023	248.15023			0.00	0	
R202	On	03/08/2023	Bond Future			247.69055	247.69055	248.38386	248.38386			0.00	0	
R202	On	02/11/2023	Bond Future			252.74970	252.74970	253.45709	253.45709			0.00	0	
R202	On	01/02/2024	Bond Future			252.72888	252.72888	253.45897	253.45897			0.00	0	
Total R202 Future												0.00	0	5,9
Total For R202												0.00	0	5,9
R2030	On	02/02/2023	Bond Future			10.84363	86.47436	11.08871	85.40947		10.33	9,425,705.24	109	95,1
R2030	On	04/05/2023	Bond Future			10.99050	88.17409	11.24812	87.08888		10.98	0.00	0	
R2030	On	03/08/2023	Bond Future			11.14151	85.94153	11.41307	84.83465		10.69	0.00	0	
R2030	On	02/11/2023	Bond Future			11.29142	87.67770	11.57756	86.54851		9.33	0.00	0	
R2030	On	01/02/2024	Bond Future			11.47895	85.36286	11.78152	84.21155		9.17	0.00	0	
Total R2030 Future												9,425,705.24	109	95,1
R2030	On	02/02/2023	Bond Future	8.81	Call			0.85000	0.00085	2,490	9.02	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			10,585.36000	10.58536	9,522,110	9.02	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			2.46000	0.00246	6,730	8.98	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			9,446.05000	9.44605	8,385,430	8.98	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			2.93000	0.00293	7,930	8.97	0.00	0	3
R2030	On	02/02/2023	Bond Future	9.66	Put			6,494.34000	6.49434	5,475,990	9.42	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			70.59000	0.07059	140,120	9.58	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			5,910.55000	5.91055	4,915,190	9.58	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			5,734.92000	5.73492	4,748,200	9.65	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			122.26000	0.12226	227,680	9.82	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			5,262.36000	5.26236	4,302,890	9.82	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			4.91000	0.00491	12,820	8.95	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			8,664.87000	8.66487	7,607,890	8.95	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2030 On 02/02/2023 Bond Future	9.66	Call			42.29000	0.04229	88,830	9.42		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			5,011.58000	5.01158	4,069,090	9.91		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			154.56000	0.15456	279,980	9.93		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			4,970.38000	4.97038	4,030,910	9.93		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			73.36000	0.07336	144,980	9.60		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			5,866.45000	5.86645	4,873,180	9.60		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			82.26000	0.08226	160,430	9.65		0.00	0	38
R2030 On 02/02/2023 Bond Future	11.16	Put			1,527.99000	1.52799	1,076,730	11.87		0.00	0	38
R2030 On 02/02/2023 Bond Future	11.35	Call			2,327.90000	2.32790	3,016,660	12.17		0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.35	Put			1,210.92000	1.21092	834,790	12.17		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			144.71000	0.14471	264,190	9.90		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			5,053.03000	5.05303	4,107,620	9.90		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			149.52000	0.14952	271,920	9.91		0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Put			9,249.84000	9.24984	8,189,950	8.97		0.00	0	
R2030 On 02/02/2023 Bond Future	11.55	Call			2,898.17000	2.89817	3,657,050	12.48		0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.55	Put			938.79000	0.93879	632,780	12.48		0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Call			1,737.31000	1.73731	2,334,160	11.80		0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Put			1,602.56000	1.60256	1,134,520	11.80		0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Call			1,834.61000	1.83461	2,448,240	11.87		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			178.22000	0.17822	261,820	10.89		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.03	Put			10,122.26000	10.12226	9,120,650	10.89		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			369.13000	0.36913	523,800	10.61		0.00	0	18
R2030 On 04/05/2023 Bond Future	9.58	Put			7,716.56000	7.71656	6,786,020	10.61		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			421.07000	0.42107	592,390	10.63		0.00	0	48
R2030 On 04/05/2023 Bond Future	9.67	Put			7,352.12000	7.35212	6,438,230	10.63		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			491.83000	0.49183	684,890	10.65		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.78	Put			6,917.18000	6.91718	6,025,030	10.65		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			660.66000	0.66066	901,810	10.69		0.00	0	1,00
R2030 On 04/05/2023 Bond Future	10.00	Put			6,085.05000	6.08505	5,240,990	10.69		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Call			1,128.25000	1.12825	1,478,820	10.93		0.00	0	48
R2030 On 04/05/2023 Bond Future	10.42	Put			4,679.75000	4.67975	3,945,110	10.93		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			1,268.25000	1.26825	1,646,960	11.00		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			4,381.05000	4.38105	3,674,550	11.00		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			1,283.01000	1.28301	1,664,570	11.01		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			4,352.09000	4.35209	3,648,440	11.01		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Call			1,298.07000	1.29807	1,682,500	11.01		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			4,323.46000	4.32346	3,622,680	11.01		0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			1,469.33000	1.46933	1,885,370	11.11		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.65	Put			4,015.92000	4.01592	3,346,750	11.11		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			2,839.70000	2.83970	3,450,110	11.74		0.00	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			2,456.87000	2.45687	1,982,070	11.74		0.00	0	11
R2030 On 04/05/2023 Bond Future	11.62	Call			3,526.21000	3.52621	4,207,530	12.02		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			1,990.11000	1.99011	1,586,220	12.02		0.00	0	38
R2030 On 04/05/2023 Bond Future	12.04	Call			4,666.73000	4.66673	5,440,970	12.45		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			1,437.91000	1.43791	1,126,940	12.45		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	12.50	Call			6,030.14000	6.03014	6,886,650	12.92		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			997.24000	0.99724	768,540	12.92		0.00	0	47
R2030 On 04/05/2023 Bond Future	12.57	Call			6,233.75000	6.23375	7,102,390	12.92		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			930.79000	0.93079	714,220	12.92		0.00	0	38
R2030 On 03/08/2023 Bond Future	10.65	Put			4,886.68000	4.88668	4,198,920	10.81		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			3,302.86000	3.30286	2,779,980	11.43		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			3,069.22000	3.06922	3,655,460	11.44		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			3,284.11000	3.28411	2,763,470	11.44		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Call			1,363.90000	1.36390	1,723,530	10.62		0.00	0	1,07
R2030 On 03/08/2023 Bond Future	10.40	Put			5,587.54000	5.58754	4,840,290	10.62		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			1,729.56000	1.72956	2,148,680	10.81		0.00	0	38
R2030 On 03/08/2023 Bond Future	12.59	Put			1,566.48000	1.56648	1,277,810	12.53		0.00	0	1,07
R2030 On 03/08/2023 Bond Future	12.89	Call			6,956.93000	6.95693	7,822,150	12.53		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			1,243.77000	1.24377	1,002,110	12.53		0.00	0	38
R2030 On 03/08/2023 Bond Future	11.34	Call			3,025.93000	3.02593	3,607,680	11.42		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			3,321.98000	3.32198	2,796,850	11.42		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Call			3,047.40000	3.04740	3,631,400	11.43		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			6,159.76000	6.15976	6,977,970	12.53		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			1,842.40000	1.84240	2,279,750	9.37		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			4,955.54000	4.95554	4,263,700	9.37		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			1,858.47000	1.85847	2,298,150	9.38		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			4,930.67000	4.93067	4,241,160	9.38		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			1,874.31000	1.87431	2,316,300	9.38		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			4,905.59000	4.90559	4,218,390	9.38		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			4,377.86000	4.37786	3,770,670	9.65		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Call			2,769.53000	2.76953	3,309,560	9.63		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			4,417.51000	4.41751	3,806,230	9.63		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			2,788.13000	2.78813	3,330,200	9.64		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			4,397.47000	4.39747	3,788,230	9.64		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			2,807.15000	2.80715	3,351,270	9.65		0.00	0	
Total R2030 Option										0.00	0	19,98
Total For R2030										9,425,705.24	109	115,13
R2032 On 02/02/2023 Bond Future			11.36915	85.47035	11.62869	84.20497		12.35		105,043,060.15	1,229	111,76
R2032 On 04/05/2023 Bond Future			11.51346	82.98901	11.78462	81.69935		14.06		1,659,780.20	20	66,02

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			11.65589	84.65960	11.93936	83.34419		13.05	0.00	0	2,60
R2032	On	02/11/2023			11.80687	82.21011	12.10360	80.86809		11.92	0.00	0	
R2032	On	01/02/2024			11.98449	83.79339	12.29549	82.42521		11.17	0.00	0	
Total R2032 Future											106,702,840.35	1,249	180,38
R2032	On	02/02/2023	9.31	Call			0.85000	0.00085	2,650	10.39	0.00	0	48
R2032	On	02/02/2023	9.31	Put			12,292.35000	12.29235	11,028,770	10.39	0.00	0	
R2032	On	02/02/2023	9.47	Call			1.97000	0.00197	5,770	10.44	0.00	0	50
R2032	On	02/02/2023	9.47	Put			11,369.72000	11.36972	10,108,140	10.44	0.00	0	
R2032	On	02/02/2023	9.92	Call			18.35000	0.01835	43,550	10.82	0.00	0	78
R2032	On	02/02/2023	10.22	Put			7,261.21000	7.26121	6,067,100	11.32	0.00	0	
R2032	On	02/02/2023	10.30	Call			92.03000	0.09203	182,100	11.47	0.00	0	8,00
R2032	On	02/02/2023	10.30	Put			6,854.82000	6.85482	5,679,510	11.47	0.00	0	
R2032	On	02/02/2023	10.39	Put			6,408.81000	6.40881	5,258,350	11.64	0.00	0	
R2032	On	02/02/2023	10.40	Call			131.56000	0.13156	249,470	11.66	0.00	0	
R2032	On	02/02/2023	10.40	Put			6,360.01000	6.36001	5,212,540	11.66	0.00	0	
R2032	On	02/02/2023	10.16	Call			53.54000	0.05354	112,780	11.22	0.00	0	
R2032	On	02/02/2023	10.16	Put			7,571.65000	7.57165	6,365,510	11.22	0.00	0	48
R2032	On	02/02/2023	10.22	Call			67.85000	0.06785	139,120	11.32	0.00	0	50
R2032	On	02/02/2023	10.67	Put			5,110.00000	5.11000	4,060,720	12.19	0.00	0	
R2032	On	02/02/2023	11.45	Call			1,520.20000	1.52020	2,127,250	13.71	0.00	0	
R2032	On	02/02/2023	11.45	Put			2,388.60000	2.38860	1,730,270	13.71	0.00	0	8,00
R2032	On	02/02/2023	10.38	Call			122.79000	0.12279	234,770	11.62	0.00	0	
R2032	On	02/02/2023	10.38	Put			6,457.76000	6.45776	5,304,360	11.62	0.00	0	
R2032	On	02/02/2023	10.39	Call			127.12000	0.12712	242,040	11.64	0.00	0	
R2032	On	02/02/2023	11.69	Put			1,828.28000	1.82828	1,288,530	14.16	0.00	0	
R2032	On	02/02/2023	11.84	Call			2,546.64000	2.54664	3,340,560	14.42	0.00	0	
R2032	On	02/02/2023	11.84	Put			1,535.45000	1.53545	1,063,990	14.42	0.00	0	50
R2032	On	02/02/2023	10.50	Call			182.90000	0.18290	333,340	11.85	0.00	0	
R2032	On	02/02/2023	10.50	Put			5,881.27000	5.88127	4,766,330	11.85	0.00	0	48
R2032	On	02/02/2023	10.67	Call			303.06000	0.30306	519,160	12.19	0.00	0	78
R2032	On	02/02/2023	9.92	Put			8,851.24000	8.85124	7,611,060	10.82	0.00	0	
R2032	On	02/02/2023	12.75	Call			5,667.61000	5.66761	6,752,790	15.97	0.00	0	
R2032	On	02/02/2023	12.75	Put			489.27000	0.48927	309,070	15.97	0.00	0	78
R2032	On	02/02/2023	11.50	Call			1,637.46000	1.63746	2,270,000	13.81	0.00	0	
R2032	On	02/02/2023	11.50	Put			2,261.63000	2.26163	1,628,790	13.81	0.00	0	8,00
R2032	On	02/02/2023	11.69	Call			2,123.41000	2.12341	2,849,040	14.16	0.00	0	
R2032	On	04/05/2023	10.62	Call			961.59000	0.96159	1,294,240	13.68	0.00	0	40
R2032	On	04/05/2023	10.62	Put			6,698.33000	6.69833	5,741,320	13.68	0.00	0	
R2032	On	04/05/2023	10.87	Call			1,304.95000	1.30495	1,714,340	13.93	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032	On	04/05/2023	Bond Future	10.87	Put		5,765.96000	5.76596	4,885,690	13.93		0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call		1,320.14000	1.32014	1,732,680	13.94		0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		5,730.64000	5.73064	4,853,520	13.94		0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		1,335.44000	1.33544	1,751,150	13.95		0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		5,695.47000	5.69547	4,821,520	13.95		0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		2,213.22000	2.21322	2,784,220	14.49		0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put		4,196.25000	4.19625	3,477,590	14.49		0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		8,157.59000	8.15759	9,235,040	16.49		0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		884.41000	0.88441	672,200	16.49		0.00	0	40
R2032	On	03/08/2023	Bond Future	11.76	Put		4,216.05000	4.21605	3,570,830	13.84		0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		4,192.90000	4.19290	3,550,250	13.85		0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		3,723.81000	3.72381	4,429,650	13.99		0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		3,904.77000	3.90477	3,295,200	13.99		0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		3,363.47000	3.36347	4,031,080	13.83		0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		4,239.04000	4.23904	3,591,240	13.83		0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		3,387.03000	3.38703	4,057,220	13.84		0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		3,410.40000	3.41040	4,083,160	13.85		0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		2,076.38000	2.07638	2,582,620	11.90		0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		6,161.06000	6.16106	5,325,280	11.90		0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		2,093.65000	2.09365	2,602,540	11.90		0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		6,130.59000	6.13059	5,297,460	11.90		0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		2,111.29000	2.11129	2,622,850	11.91		0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		6,100.52000	6.10052	5,270,060	11.91		0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		5,266.50000	5.26650	4,545,810	11.70		0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		3,254.80000	3.25480	3,897,560	11.68		0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		5,314.12000	5.31412	4,588,700	11.68		0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		3,275.91000	3.27591	3,921,040	11.69		0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		5,290.26000	5.29026	4,567,210	11.69		0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		3,297.09000	3.29709	3,944,580	11.70		0.00	0	
Total R2032 Option												0.00	0	35,31
Total For R2032												106,702,840.35	1,249	215,70
R2035	On	02/02/2023	Bond Future			11.72312	85.76542	12.01824	84.15800	14.90		485,946,869.72	5,666	145,76
R2035	On	04/05/2023	Bond Future			11.85967	82.94666	12.16675	81.30823	16.16		0.00	0	103,52
R2035	On	03/08/2023	Bond Future			11.99602	84.61617	12.31590	82.94495	15.24		0.00	0	
R2035	On	02/11/2023	Bond Future			12.14210	81.82113	12.47553	80.11614	14.30		0.00	0	
R2035	On	01/02/2024	Bond Future			12.31528	83.39730	12.66361	81.65911	13.30		0.00	0	
Total R2035 Future												485,946,869.72	5,666	249,28
R2035	On	02/02/2023	Bond Future	9.81	Call		8.26000	0.00826	21,470	13.67		0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put		13,234.31000	13.23431	11,640,100	13.67		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035 On 02/02/2023 Bond Future	9.85	Call			9.59000	0.00959	24,640	13.67		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			12,969.68000	12.96968	11,377,310	13.67		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			11.11000	0.01111	28,210	13.67		0.00	0	38
R2035 On 02/02/2023 Bond Future	10.64	Put			8,055.31000	8.05531	6,584,800	14.07		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			6,783.52000	6.78352	5,398,410	14.35		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			45.65000	0.04565	102,500	13.71		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.30	Put			10,085.06000	10.08506	8,534,490	13.71		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			122.77000	0.12277	247,600	14.03		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			8,285.83000	8.28583	6,803,240	14.03		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			138.28000	0.13828	275,190	14.07		0.00	0	38
R2035 On 02/02/2023 Bond Future	11.06	Put			5,811.87000	5.81187	4,517,030	14.62		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.66	Call			146.60000	0.14660	289,830	14.09		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			7,940.98000	7.94098	6,476,790	14.09		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Call			255.73000	0.25573	473,750	14.34		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			6,836.71000	6.83671	5,447,310	14.34		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			262.59000	0.26259	484,900	14.35		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			491.81000	0.49181	289,480	17.91		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.88	Call			269.53000	0.26953	496,150	14.37		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			6,730.47000	6.73047	5,349,670	14.37		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			410.99000	0.41099	718,390	14.60		0.00	0	97
R2035 On 02/02/2023 Bond Future	11.05	Put			5,861.01000	5.86101	4,560,990	14.60		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			420.80000	0.42080	733,380	14.62		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Put			12,706.28000	12.70628	11,115,960	13.67		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Call			2,029.77000	2.02977	2,880,250	15.98		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Put			2,451.47000	2.45147	1,694,530	15.98		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			2,138.88000	2.13888	3,013,710	16.04		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			2,344.59000	2.34459	1,612,000	16.04		0.00	0	38
R2035 On 02/02/2023 Bond Future	13.22	Call			6,587.98000	6.58798	7,993,070	17.91		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			663.19000	0.66319	963,070	15.39		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			9,548.06000	9.54806	8,209,510	15.39		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			1,479.81000	1.47981	2,003,230	16.11		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			6,746.34000	6.74634	5,631,330	16.11		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			206.00000	0.20600	326,210	15.05		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			13,842.29000	13.84229	12,324,070	15.05		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			504.94000	0.50494	750,000	15.22		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			10,498.82000	10.49882	9,105,450	15.22		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Call			6,907.95000	6.90795	8,124,110	18.85		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			1,825.95000	1.82595	1,403,680	18.85		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Call			1,411.92000	1.41192	1,919,460	16.05		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			6,909.27000	6.90927	5,778,380	16.05		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035	On	04/05/2023	Bond Future	11.20	Call		1,462.70000	1.46270	1,982,150	16.09		0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		6,786.85000	6.78685	5,667,870	16.09		0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		1,497.03000	1.49703	2,024,440	16.12		0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		6,705.99000	6.70599	5,594,970	16.12		0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		4,535.38000	4.53538	5,540,400	17.86		0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put		3,014.51000	3.01451	2,381,100	17.86		0.00	0	38
R2035	On	03/08/2023	Bond Future	11.99	Put		5,233.96000	5.23396	4,379,570	15.82		0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		3,555.96000	3.55596	4,376,090	15.83		0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		5,206.08000	5.20608	4,354,990	15.83		0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		3,505.73000	3.50573	4,319,280	15.81		0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		5,261.96000	5.26196	4,404,290	15.81		0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		3,530.81000	3.53081	4,347,640	15.82		0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		2,256.58000	2.25658	2,870,970	14.22		0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		7,837.99000	7.83799	6,747,390	14.22		0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		2,275.36000	2.27536	2,892,990	14.23		0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		7,801.30000	7.80130	6,713,940	14.23		0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		2,237.89000	2.23789	2,849,040	14.21		0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		7,874.81000	7.87481	6,780,970	14.21		0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put		6,207.99000	6.20799	5,297,010	13.71		0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		3,803.61000	3.80361	4,633,770	13.72		0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		6,180.39000	6.18039	5,272,360	13.72		0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		3,827.37000	3.82737	4,660,460	13.73		0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put		6,152.92000	6.15292	5,247,820	13.73		0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call		3,779.92000	3.77992	4,607,130	13.71		0.00	0	
Total R2035 Option											0.00	0	8,47	
Total For R2035											485,946,869.72	5,666	257,76	
R2037	On	02/02/2023	Bond Future			11.90171	77.25534	12.19118	75.67106	16.87		110,397,880.86	1,429	135,56
R2037	On	04/05/2023	Bond Future			12.03995	78.77412	12.34081	77.15924	17.40		0.00	0	
R2037	On	03/08/2023	Bond Future			12.18061	76.10201	12.49380	74.45483	17.31		0.00	0	
R2037	On	02/11/2023	Bond Future			12.31697	77.63944	12.64259	75.95895	15.49		0.00	0	
R2037	On	01/02/2024	Bond Future			12.47763	74.88005	12.81700	73.16687	15.22		0.00	0	
Total R2037 Future											110,397,880.86	1,429	135,56	
R2037	On	02/02/2023	Bond Future	11.03	Call		260.83000	0.26083	476,170	16.11		0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		6,925.17000	6.92517	5,556,230	16.11		0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		267.81000	0.26781	487,390	16.12		0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		6,871.11000	6.87111	5,506,410	16.12		0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		274.87000	0.27487	498,700	16.14		0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		6,817.20000	6.81720	5,456,750	16.14		0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		312.47000	0.31247	558,360	16.22		0.00	0	51

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
R2037 On 02/02/2023 Bond Future	11.10	Put			6,550.93000	6.55093	5,212,540	16.22		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Call			1,686.30000	1.68630	2,437,260	17.71		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Put			2,892.39000	2.89239	2,059,070	17.71		0.00	0	51
R2037 On 04/05/2023 Bond Future	11.31	Call			1,390.65000	1.39065	1,880,440	17.13		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			7,144.22000	7.14422	6,019,130	17.13		0.00	0	
R2037 On 04/05/2023 Bond Future	10.95	Call			876.89000	0.87689	1,233,560	16.67		0.00	0	70
R2037 On 04/05/2023 Bond Future	10.95	Put			8,793.43000	8.79343	7,535,220	16.67		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Call			2,680.91000	2.68091	3,419,620	18.07		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Put			4,843.72000	4.84372	3,967,550	18.07		0.00	0	70
R2037 On 04/05/2023 Bond Future	11.03	Call			976.20000	0.97620	1,360,990	16.76		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.03	Put			8,404.83000	8.40483	7,174,740	16.76		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			1,373.97000	1.37397	1,859,870	17.12		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			7,186.50000	7.18650	6,057,520	17.12		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Call			8,227.57000	8.22757	9,511,330	20.41		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Put			1,395.08000	1.39508	1,063,960	20.41		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.32	Call			1,407.29000	1.40729	1,900,960	17.15		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			7,101.96000	7.10196	5,980,750	17.15		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Call			2,308.39000	2.30839	2,984,180	17.83		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.78	Put			5,360.49000	5.36049	4,421,400	17.83		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			5,384.46000	5.38446	4,537,970	17.83		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			3,469.97000	3.46997	4,264,170	17.80		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			5,442.16000	5.44216	4,589,180	17.80		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			3,494.70000	3.49470	4,292,140	17.82		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			5,413.12000	5.41312	4,563,380	17.82		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			3,519.75000	3.51975	4,320,440	17.83		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			2,296.04000	2.29604	2,900,670	15.31		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			8,050.86000	8.05086	6,975,000	15.31		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			2,258.68000	2.25868	2,856,980	15.29		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			8,126.98000	8.12698	7,044,790	15.29		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			2,277.32000	2.27732	2,878,780	15.30		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			8,088.85000	8.08885	7,009,820	15.30		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Put			6,357.51000	6.35751	5,461,780	15.56		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Call			3,852.42000	3.85242	4,672,770	15.57		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Put			6,329.37000	6.32937	5,436,540	15.57		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Call			3,804.79000	3.80479	4,619,340	15.55		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Put			6,386.09000	6.38609	5,487,460	15.55		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Call			3,828.41000	3.82841	4,645,860	15.56		0.00	0	
Total R2037 Option										0.00	0	3,76
Total For R2037										110,397,880.86	1,429	139,32

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040 On 02/02/2023 Bond Future			11.99408	78.65994	12.29373	76.91029		17.91	36,812,851.92	468	131,55
R2040 On 04/05/2023 Bond Future			12.12854	80.20641	12.43985	78.42293		18.48	0.00	0	36
R2040 On 03/08/2023 Bond Future			12.26517	77.31275	12.58910	75.49353		18.44	0.00	0	
R2040 On 02/11/2023 Bond Future			12.39716	78.87463	12.73375	77.01864		16.56	0.00	0	
R2040 On 01/02/2024 Bond Future			12.55204	75.88855	12.90267	73.99652		16.33	0.00	0	
Total R2040 Future									36,812,851.92	468	131,85
R2040 On 02/02/2023 Bond Future	10.18	Call			14.48000	0.01448	36,020	16.42	0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Put			13,829.98000	13.82998	12,101,870	16.42	0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			16.12000	0.01612	39,750	16.42	0.00	0	36
R2040 On 02/02/2023 Bond Future	10.21	Put			13,609.35000	13.60935	11,883,330	16.42	0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			172.08000	0.17208	336,250	16.96	0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Put			8,484.52000	8.48452	6,910,010	17.00	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			274.40000	0.27440	507,840	17.21	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			7,636.25000	7.63625	6,120,040	17.21	0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			281.67000	0.28167	519,670	17.23	0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			7,577.31000	7.57731	6,065,660	17.23	0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			7,518.66000	7.51866	6,011,660	17.25	0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			345.33000	0.34533	621,690	17.36	0.00	0	56
R2040 On 02/02/2023 Bond Future	11.19	Put			7,114.24000	7.11424	5,640,950	17.36	0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Call			1,844.21000	1.84421	2,678,560	18.98	0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Put			3,144.62000	3.14462	2,229,320	18.98	0.00	0	56
R2040 On 02/02/2023 Bond Future	10.96	Call			187.24000	0.18724	362,380	17.00	0.00	0	36
R2040 On 02/02/2023 Bond Future	10.93	Put			8,671.91000	8.67191	7,086,430	16.96	0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Call			2,313.67000	2.31367	3,259,930	19.31	0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			2,622.81000	2.62281	1,819,420	19.31	0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			2,402.12000	2.40212	3,367,550	19.36	0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			2,538.41000	2.53841	1,754,190	19.36	0.00	0	36
R2040 On 02/02/2023 Bond Future	11.12	Call			289.14000	0.28914	531,790	17.25	0.00	0	
R2040 On 04/05/2023 Bond Future	11.03	Call			913.62000	0.91362	1,302,830	17.52	0.00	0	66
R2040 On 04/05/2023 Bond Future	11.03	Put			9,546.74000	9.54674	8,152,470	17.52	0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			257.77000	0.25777	403,210	17.20	0.00	0	36
R2040 On 04/05/2023 Bond Future	10.17	Put			14,927.64000	14.92764	13,289,600	17.20	0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			1,518.80000	1.51880	2,071,750	18.01	0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			7,552.61000	7.55261	6,322,080	18.01	0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			591.49000	0.59149	874,520	17.22	0.00	0	46
R2040 On 04/05/2023 Bond Future	10.73	Put			11,258.60000	11.25860	9,758,150	17.22	0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			783.10000	0.78310	1,131,350	17.40	0.00	0	36
R2040 On 04/05/2023 Bond Future	10.92	Put			10,153.40000	10.15340	8,718,170	17.40	0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			5,051.20000	5.05120	6,165,210	20.16	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 04/05/2023 Bond Future	12.78	Put			3,175.69000	3.17569	2,506,220	20.16		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.41	Call			1,483.40000	1.48340	2,027,730	17.99		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			7,644.22000	7.64422	6,405,070	17.99		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			1,501.12000	1.50112	2,049,770	18.00		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			7,598.39000	7.59839	6,363,560	18.00		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Call			7,376.75000	7.37675	8,697,380	21.22		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			2,017.20000	2.01720	1,554,350	21.22		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Call			1,609.98000	1.60998	2,184,610	18.08		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			7,327.61000	7.32761	6,118,760	18.08		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			2,885.85000	2.88585	3,710,950	18.96		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Put			5,129.75000	5.12975	4,171,370	18.96		0.00	0	68
R2040 On 03/08/2023 Bond Future	12.23	Put			5,856.64000	5.85664	4,927,090	19.13		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			3,782.25000	3.78225	4,664,870	19.10		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			5,918.23000	5.91823	4,981,630	19.10		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			3,808.94000	3.80894	4,695,090	19.12		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			5,887.36000	5.88736	4,954,290	19.12		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			3,835.72000	3.83572	4,725,390	19.13		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			2,419.86000	2.41986	3,077,140	16.40		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			8,971.78000	8.97178	7,773,070	16.40		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			2,380.48000	2.38048	3,030,830	16.38		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			9,055.94000	9.05594	7,850,300	16.38		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			2,399.99000	2.39999	3,053,800	16.39		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			9,013.64000	9.01364	7,811,460	16.39		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			7,116.22000	7.11622	6,115,200	16.72		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			4,067.77000	4.06777	4,961,950	16.73		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			7,084.90000	7.08490	6,087,050	16.73		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			4,017.42000	4.01742	4,905,240	16.71		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			7,147.35000	7.14735	6,143,140	16.71		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			4,042.72000	4.04272	4,933,730	16.72		0.00	0	
Total R2040 Option										0.00	0	6,28
Total For R2040										36,812,851.92	468	138,13
R2044 On 02/02/2023 Bond Future			11.92214	75.90068	12.22154	74.11706		18.98		164,780,376.28	2,171	83,22
R2044 On 04/05/2023 Bond Future			12.04665	77.39289	12.35744	75.57480		19.60		0.00	0	
R2044 On 03/08/2023 Bond Future			12.17269	74.56779	12.49578	72.71329		19.58		0.00	0	
R2044 On 02/11/2023 Bond Future			12.29393	76.07425	12.62933	74.18228		17.51		0.00	0	
R2044 On 01/02/2024 Bond Future			12.43609	73.15939	12.78519	71.23060		17.28		0.00	0	
Total R2044 Future										164,780,376.28	2,171	83,22
R2044 On 02/02/2023 Bond Future	10.30	Call			27.51000	0.02751	64,980	17.39		0.00	0	
R2044 On 02/02/2023 Bond Future	10.30	Put			12,856.62000	12.85662	11,110,470	17.39		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 02/02/2023 Bond Future	10.75	Call			122.65000	0.12265	249,960	17.73		0.00	0	2,50
R2044 On 02/02/2023 Bond Future	10.75	Put			9,633.78000	9.63378	7,977,470	17.73		0.00	0	
R2044 On 02/02/2023 Bond Future	11.00	Call			251.87000	0.25187	473,180	18.07		0.00	0	2,50
R2044 On 02/02/2023 Bond Future	11.15	Put			7,104.48000	7.10448	5,615,670	18.33		0.00	0	
R2044 On 02/02/2023 Bond Future	11.70	Put			4,325.47000	4.32547	3,185,230	19.37		0.00	0	
R2044 On 02/02/2023 Bond Future	11.10	Call			328.03000	0.32803	597,060	18.24		0.00	0	1,70
R2044 On 02/02/2023 Bond Future	11.10	Put			7,399.50000	7.39950	5,884,910	18.24		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			362.84000	0.36284	652,400	18.31		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			7,162.98000	7.16298	5,668,920	18.31		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			371.94000	0.37194	666,750	18.33		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Put			3,185.79000	3.18579	2,255,480	19.97		0.00	0	4,00
R2044 On 02/02/2023 Bond Future	11.16	Call			381.20000	0.38120	681,310	18.35		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			7,046.23000	7.04623	5,562,720	18.35		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Call			419.91000	0.41991	741,690	18.41		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Put			6,815.86000	6.81586	5,354,020	18.41		0.00	0	
R2044 On 02/02/2023 Bond Future	11.70	Call			1,171.12000	1.17112	1,814,500	19.37		0.00	0	1,70
R2044 On 02/02/2023 Bond Future	11.00	Put			8,008.29000	8.00829	6,445,980	18.07		0.00	0	
R2044 On 02/02/2023 Bond Future	11.75	Call			1,274.84000	1.27484	1,953,240	19.47		0.00	0	
R2044 On 02/02/2023 Bond Future	11.75	Put			4,117.05000	4.11705	3,011,830	19.47		0.00	0	2,50
R2044 On 02/02/2023 Bond Future	11.90	Call			1,618.16000	1.61816	2,401,960	19.77		0.00	0	
R2044 On 02/02/2023 Bond Future	11.90	Put			3,536.55000	3.53655	2,536,730	19.77		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Call			1,872.94000	1.87294	2,726,250	19.97		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			1,753.27000	1.75327	2,359,550	19.49		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			7,411.08000	7.41108	6,199,270	19.49		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Call			3,800.97000	3.80097	4,765,730	20.88		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			4,421.00000	4.42100	3,567,670	20.88		0.00	0	1,50
R2044 On 04/05/2023 Bond Future	11.41	Call			1,713.86000	1.71386	2,311,230	19.46		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			7,501.66000	7.50166	6,280,940	19.46		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			1,733.50000	1.73350	2,335,330	19.47		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			7,456.26000	7.45626	6,240,000	19.47		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			2,456.66000	2.45666	3,206,320	20.02		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			6,082.03000	6.08203	5,013,600	20.02		0.00	0	4,10
R2044 On 04/05/2023 Bond Future	12.00	Call			3,094.47000	3.09447	3,954,120	20.45		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			5,192.02000	5.19202	4,233,580	20.45		0.00	0	4,10
R2044 On 03/08/2023 Bond Future	12.16	Put			5,883.69000	5.88369	4,947,120	20.20		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			3,982.09000	3.98209	4,903,630	20.21		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			5,852.36000	5.85236	4,919,400	20.21		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			3,927.20000	3.92720	4,841,530	20.18		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			5,914.93000	5.91493	4,974,760	20.18		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			3,954.73000	3.95473	4,872,660	20.20		0.00	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	02/11/2023	Bond Future	11.56	Call		2,555.21000	2.55521	3,246,080	17.29	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		8,890.60000	8.89060	7,689,500	17.29	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		2,576.04000	2.57604	3,270,510	17.30	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		8,847.93000	8.84793	7,650,430	17.30	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		2,534.20000	2.53420	3,221,450	17.28	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		8,933.18000	8.93318	7,728,460	17.28	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		7,069.47000	7.06947	6,066,070	17.61	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		4,217.94000	4.21794	5,146,600	17.62	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		7,037.76000	7.03776	6,037,630	17.62	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		4,244.00000	4.24400	5,175,920	17.63	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		7,006.19000	7.00619	6,009,320	17.63	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		4,191.94000	4.19194	5,117,330	17.61	0.00	0	
Total R2044 Option											0.00	0	24,65
Total For R2044											164,780,376.28	2,171	107,85
R2048	On	02/02/2023	Bond Future			11.79600	79.49338	12.10547	77.59336	18.66	5,564,536.60	70	247,7
R2048	On	04/05/2023	Bond Future			11.91173	76.59568	12.23289	74.65887	20.36	0.00	0	10,9
R2048	On	03/08/2023	Bond Future			12.02933	78.09976	12.36304	76.12409	19.28	0.00	0	
R2048	On	02/11/2023	Bond Future			12.14401	75.25595	12.49045	73.24040	18.21	0.00	0	13,0
R2048	On	01/02/2024	Bond Future			12.27570	76.74235	12.63607	74.68764	17.00	0.00	0	
Total R2048 Future											5,564,536.60	70	271,65
R2048	On	02/02/2023	Bond Future	10.40	Call		58.62000	0.05862	132,390	17.30	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Put		11,706.41000	11.70641	9,880,160	17.30	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call		362.41000	0.36241	663,350	18.20	0.00	0	2,9
R2048	On	02/02/2023	Bond Future	11.00	Put		7,567.69000	7.56769	5,968,610	18.20	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		420.75000	0.42075	755,840	18.31	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		7,203.74000	7.20374	5,638,810	18.31	0.00	0	
R2048	On	02/02/2023	Bond Future	11.60	Call		1,267.96000	1.26796	1,972,080	19.35	0.00	0	2,9
R2048	On	02/02/2023	Bond Future	11.60	Put		4,416.64000	4.41664	3,220,740	19.35	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Call		1,492.92000	1.49292	2,271,290	19.54	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Put		4,000.03000	4.00003	2,878,380	19.54	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		431.07000	0.43107	772,020	18.33	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		7,144.04000	7.14404	5,584,970	18.33	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		441.64000	0.44164	788,520	18.35	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		7,084.71000	7.08471	5,531,570	18.35	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		463.25000	0.46325	822,120	18.38	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Put		6,966.82000	6.96682	5,425,670	18.38	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		1,828.58000	1.82858	2,489,740	20.10	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		7,446.07000	7.44607	6,170,420	20.10	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		1,849.51000	1.84951	2,515,530	20.11	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/05/2023	Bond Future	11.35	Put		7,399.91000	7.39991	6,129,120	20.11	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		1,807.96000	1.80796	2,464,280	20.08	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		7,492.63000	7.49263	6,212,140	20.08	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		4,328.13000	4.32813	5,335,910	20.18	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		5,877.48000	5.87748	4,909,590	20.18	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		4,357.04000	4.35704	5,368,570	20.19	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		5,846.42000	5.84642	4,882,280	20.19	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		4,299.05000	4.29905	5,303,070	20.16	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		5,908.46000	5.90846	4,936,810	20.16	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		2,702.03000	2.70203	3,460,290	17.89	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		8,872.39000	8.87239	7,615,100	17.89	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		2,723.89000	2.72389	3,486,060	17.90	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		8,828.65000	8.82865	7,575,270	17.90	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		2,680.26000	2.68026	3,434,620	17.88	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		8,916.31000	8.91631	7,655,120	17.88	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		4,443.24000	4.44324	5,441,190	17.49	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		7,239.60000	7.23960	6,182,840	17.49	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		4,470.44000	4.47044	5,471,840	17.50	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		7,207.31000	7.20731	6,154,000	17.50	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		4,416.43000	4.41643	5,410,930	17.48	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		7,272.36000	7.27236	6,212,150	17.48	0.00	0	
Total R2048 Option											0.00	0	5,80
Total For R2048											5,564,536.60	70	277,45
R209	On	02/02/2023	Bond Future			11.72918	65.94358	12.02307	64.54747	16.92	8,045,116.76	122	25,76
R209	On	04/05/2023	Bond Future			11.85369	64.08726	12.15844	62.66410	18.29	46,142,827.20	720	2,65
R209	On	03/08/2023	Bond Future			11.97530	65.37734	12.29133	63.92570	17.29	0.00	0	
R209	On	02/11/2023	Bond Future			12.10206	63.54673	12.43004	62.06576	16.19	0.00	0	
R209	On	01/02/2024	Bond Future			12.24740	64.77065	12.58808	63.26087	15.11	0.00	0	
Total R209 Future											54,187,943.96	842	28,40
R209	On	02/02/2023	Bond Future	10.78	Call		177.03000	0.17703	336,920	16.15	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		6,395.22000	6.39522	5,159,000	16.15	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		182.07000	0.18207	345,340	16.16	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		6,346.83000	6.34683	5,113,990	16.16	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		187.16000	0.18716	353,850	16.18	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		6,298.56000	6.29856	5,069,140	16.18	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		4,079.11000	4.07911	4,970,150	20.28	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		2,537.18000	2.53718	2,005,060	20.28	0.00	0	8,50
R209	On	04/05/2023	Bond Future	11.10	Call		1,143.85000	1.14385	1,565,560	18.07	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		6,289.81000	6.28981	5,288,360	18.07	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	04/05/2023	Bond Future	11.11	Call		1,157.86000	1.15786	1,583,000	18.08	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		6,252.46000	6.25246	5,254,440	18.08	0.00	0	
R209	On	04/05/2023	Bond Future	11.50	Call		0.00000	0.00000	2,350,290	18.68	2,350,290.00	1,000	1,00
R209	On	04/05/2023	Bond Future	11.50	Put		0.00000	0.00000	4,060,340	18.68	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		230.52000	0.23052	359,010	17.03	718,020.00	2,000	50
R209	On	04/05/2023	Bond Future	10.00	Put		11,376.44000	11.37644	10,081,770	17.03	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		1,009.77000	1.00977	1,397,550	17.92	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		6,672.44000	6.67244	5,637,060	17.92	0.00	0	6,25
R209	On	04/05/2023	Bond Future	11.09	Call		1,129.94000	1.12994	1,548,230	18.05	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		6,327.33000	6.32733	5,322,460	18.05	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		3,047.48000	3.04748	3,756,650	17.89	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		4,617.40000	4.61740	3,874,930	17.89	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		3,004.03000	3.00403	3,707,410	17.87	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		4,667.67000	4.66767	3,919,410	17.87	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		3,025.62000	3.02562	3,731,890	17.88	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		4,642.37000	4.64237	3,897,000	17.88	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		1,928.14000	1.92814	2,456,830	16.03	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		6,998.50000	6.99850	6,046,220	16.03	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		1,895.92000	1.89592	2,418,930	16.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		7,065.57000	7.06557	6,107,610	16.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		1,911.99000	1.91199	2,437,840	16.02	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		7,031.97000	7.03197	6,076,850	16.02	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		3,374.88000	3.37488	4,106,310	15.53	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		5,371.41000	5.37141	4,593,060	15.53	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		3,333.12000	3.33312	4,059,380	15.50	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		5,420.87000	5.42087	4,637,350	15.50	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		3,353.98000	3.35398	4,082,820	15.52	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		5,396.09000	5.39609	4,615,150	15.52	0.00	0	
Total R209 Option											3,068,310.00	3,000	16,25
Total For R209											57,256,253.96	3,842	44,65
R210	On	02/02/2023	Bond Future			222.13959	222.13959	223.40074	223.40074		0.00	0	37
R210	On	04/05/2023	Bond Future			223.47172	223.47172	224.76200	224.76200		0.00	0	
R210	On	03/08/2023	Bond Future			228.02043	228.02043	229.33742	229.33742		0.00	0	
R210	On	02/11/2023	Bond Future			229.50849	229.50849	230.85811	230.85811		0.00	0	
R210	On	01/02/2024	Bond Future			233.98817	233.98817	235.36349	235.36349		0.00	0	
Total R210 Future											0.00	0	37
Total For R210											0.00	0	37
R213	On	02/02/2023	Bond Future			11.20159	81.16042	11.46147	80.01463	11.49	99,989,637.44	1,232	38,57
R213	On	04/05/2023	Bond Future			11.34151	79.20258	11.61319	78.03480	13.00	0.00	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			11.48185	80.79662	11.76633	79.60550		12.12	0.00	0	
R213	On	02/11/2023			11.63572	78.87606	11.93400	77.66085		10.93	0.00	0	
R213	On	01/02/2024			11.82357	80.39631	12.13713	79.15739		10.27	0.00	0	
Total R213 Future											99,989,637.44	1,232	38,51
R213	On	02/02/2023	9.16	Call			0.70000	0.00070	2,260	9.73	0.00	0	47
R213	On	02/02/2023	9.16	Put			10,949.51000	10.94951	9,805,280	9.73	0.00	0	
R213	On	02/02/2023	10.01	Call			39.03000	0.03903	86,670	10.18	0.00	0	
R213	On	02/02/2023	10.01	Put			6,726.68000	6.72668	5,628,530	10.18	0.00	0	47
R213	On	02/02/2023	10.21	Call			86.42000	0.08642	174,580	10.48	0.00	0	
R213	On	02/02/2023	10.22	Put			5,765.09000	5.76509	4,709,940	10.49	0.00	0	
R213	On	02/02/2023	10.23	Call			92.93000	0.09293	186,090	10.51	0.00	0	
R213	On	02/02/2023	10.23	Put			5,720.58000	5.72058	4,667,950	10.51	0.00	0	
R213	On	02/02/2023	10.35	Call			142.44000	0.14244	270,320	10.73	0.00	0	
R213	On	02/02/2023	10.35	Put			5,199.10000	5.19910	4,181,190	10.73	0.00	0	47
R213	On	02/02/2023	10.21	Put			5,809.73000	5.80973	4,752,100	10.48	0.00	0	
R213	On	02/02/2023	10.43	Call			185.32000	0.18532	340,080	10.88	0.00	0	97
R213	On	02/02/2023	10.43	Put			4,864.10000	4.86410	3,873,070	10.88	0.00	0	
R213	On	02/02/2023	12.20	Call			3,822.00000	3.82200	4,724,870	14.17	0.00	0	
R213	On	02/02/2023	12.20	Put			681.61000	0.68161	438,690	14.17	0.00	0	97
R213	On	02/02/2023	10.22	Call			89.63000	0.08963	180,270	10.49	0.00	0	
R213	On	04/05/2023	10.74	Call			1,196.40000	1.19640	1,574,610	12.99	0.00	0	
R213	On	04/05/2023	10.74	Put			5,031.40000	5.03140	4,241,830	12.99	0.00	0	
R213	On	04/05/2023	10.75	Call			1,210.30000	1.21030	1,591,410	13.00	0.00	0	
R213	On	04/05/2023	10.75	Put			5,000.01000	5.00001	4,213,340	13.00	0.00	0	
R213	On	04/05/2023	10.73	Call			1,182.60000	1.18260	1,557,920	12.98	0.00	0	
R213	On	04/05/2023	10.73	Put			5,062.91000	5.06291	4,270,450	12.98	0.00	0	
R213	On	03/08/2023	11.61	Put			3,653.47000	3.65347	3,072,580	12.70	0.00	0	
R213	On	03/08/2023	11.62	Call			3,023.23000	3.02323	3,635,850	12.71	0.00	0	
R213	On	03/08/2023	11.62	Put			3,632.99000	3.63299	3,054,490	12.71	0.00	0	
R213	On	03/08/2023	11.63	Call			3,044.98000	3.04498	3,659,990	12.73	0.00	0	
R213	On	03/08/2023	11.63	Put			3,612.88000	3.61288	3,036,770	12.73	0.00	0	
R213	On	03/08/2023	11.61	Call			3,001.81000	3.00181	3,612,040	12.70	0.00	0	
R213	On	02/11/2023	11.11	Call			1,913.09000	1.91309	2,381,710	11.03	0.00	0	
R213	On	02/11/2023	11.11	Put			5,330.33000	5.33033	4,583,740	11.03	0.00	0	
R213	On	02/11/2023	11.12	Call			1,929.41000	1.92941	2,400,480	11.04	0.00	0	
R213	On	02/11/2023	11.12	Put			5,304.03000	5.30403	4,559,890	11.04	0.00	0	
R213	On	02/11/2023	11.13	Call			1,945.79000	1.94579	2,419,310	11.05	0.00	0	
R213	On	02/11/2023	11.13	Put			5,277.82000	5.27782	4,536,130	11.05	0.00	0	
R213	On	01/02/2024	11.72	Put			4,564.16000	4.56416	3,913,680	10.66	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	01/02/2024	Bond Future	11.70	Call		2,871.78000	2.87178	3,455,820	10.65	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		4,605.95000	4.60595	3,951,070	10.65	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		2,891.07000	2.89107	3,477,310	10.66	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		4,585.01000	4.58501	3,932,330	10.66	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		2,910.42000	2.91042	3,498,860	10.66	0.00	0	
Total R213 Option											0.00	0	3,25
Total For R213											99,989,637.44	1,232	41,76
R214	On	02/02/2023	Bond Future			11.83043	63.46047	12.12940	61.98668	18.58	428,738,935.32	6,756	71,03
R214	On	04/05/2023	Bond Future			11.94402	61.40871	12.25353	59.90641	20.20	0.00	0	
R214	On	03/08/2023	Bond Future			12.05621	62.64472	12.37687	61.11231	19.14	0.00	0	
R214	On	02/11/2023	Bond Future			12.17489	60.61123	12.50725	59.04782	18.08	0.00	0	
R214	On	01/02/2024	Bond Future			12.31362	61.77884	12.65878	60.18509	16.91	0.00	0	
Total R214 Future											428,738,935.32	6,756	71,03
R214	On	02/02/2023	Bond Future	10.30	Call		30.07000	0.03007	69,600	17.09	0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Put		10,030.34000	10.03034	8,596,080	17.09	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Call		207.98000	0.20798	389,790	17.94	0.00	0	2,30
R214	On	02/02/2023	Bond Future	10.90	Put		6,656.84000	6.65684	5,364,860	17.94	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Call		270.67000	0.27067	491,560	18.11	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		5,721.43000	5.72143	4,507,520	18.28	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Put		2,960.22000	2.96022	2,129,690	19.65	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		322.77000	0.32277	573,700	18.24	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		5,816.25000	5.81625	4,593,390	18.24	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		330.78000	0.33078	586,160	18.26	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		5,768.74000	5.76874	4,550,330	18.26	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		338.93000	0.33893	598,810	18.28	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Put		6,154.92000	6.15492	4,902,020	18.11	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		347.23000	0.34723	611,640	18.30	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Put		5,674.35000	5.67435	4,464,970	18.30	0.00	0	
R214	On	02/02/2023	Bond Future	11.60	Call		965.51000	0.96551	1,493,460	19.26	0.00	0	2,30
R214	On	02/02/2023	Bond Future	11.60	Put		3,615.14000	3.61514	2,669,300	19.26	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call		1,333.18000	1.33318	1,976,440	19.65	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		1,483.28000	1.48328	1,999,780	20.00	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		5,883.00000	5.88300	4,897,200	20.00	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		1,450.07000	1.45007	1,959,070	19.97	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		5,956.50000	5.95650	4,963,200	19.97	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		1,466.55000	1.46655	1,979,290	19.99	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		5,919.59000	5.91959	4,930,030	19.99	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		4,609.26000	4.60926	3,866,310	20.11	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		3,555.29000	3.55529	4,347,670	20.13	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R214	On	03/08/2023	Bond Future	12.16	Put			4,584.82000	4.58482	3,844,790	20.13	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call			3,508.11000	3.50811	4,294,650	20.10	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			4,634.03000	4.63403	3,888,160	20.10	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			3,531.57000	3.53157	4,321,030	20.11	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call			2,096.41000	2.09641	2,670,430	17.75	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put			7,254.52000	7.25452	6,265,130	17.75	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call			2,113.57000	2.11357	2,690,610	17.76	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put			7,219.09000	7.21909	6,232,720	17.76	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call			2,079.32000	2.07932	2,650,330	17.74	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put			7,290.08000	7.29008	6,297,680	17.74	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put			5,908.75000	5.90875	5,077,200	17.38	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call			3,508.45000	3.50845	4,273,350	17.39	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put			5,882.04000	5.88204	5,053,190	17.39	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call			3,530.24000	3.53024	4,297,840	17.40	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put			5,855.70000	5.85570	5,029,550	17.40	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call			3,486.98000	3.48698	4,249,180	17.38	0.00	0	
Total R214 Option												0.00	0	4,66
Total For R214												428,738,935.32	6,756	75,63
Total for Bond												1,882,981,568.14	26,575	1,565,76
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future												0.00	0	
Total For ES23												0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A Future												0.00	0	
Total For ES23A												0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26 Future												0.00	0	
Total For ES26												0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future												0.00	0	
Total For ES26A												0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33 Future												0.00	0	
Total For ES33												0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33A Future												0.00	0	
Total For ES33A												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total 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	
Total R209/R208 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 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			829.59500	829.59500	816.54800	816.54800				41,479,750.00	5	84
GOVI On 04/05/2023 GOVI			845.88700	845.88700	832.58900	832.58900				0.00	0	
GOVI On 03/08/2023 GOVI			862.90500	862.90500	849.34100	849.34100				0.00	0	
GOVI On 02/11/2023 GOVI			880.33800	880.33800	866.50000	866.50000				0.00	0	
GOVI On 01/02/2024 GOVI			897.34600	897.34600	883.23800	883.23800				0.00	0	
Total GOVI Future										41,479,750.00	5	84
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			342,720.00000	34.27200	212,250,000			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			342,820.00000	34.28200	212,350,000			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			342,920.00000	34.29200	212,450,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			202,910.00000	20.29100	69,930,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Put			202,710.00000	20.27100	69,730,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			202,810.00000	20.28100	69,830,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Call			121,110.00000	12.11100	256,750,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
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		121,310.00000	12.13100	256,950,000		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		121,210.00000	12.12100	256,850,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put		193,100.00000	19.31000	54,720,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put		193,200.00000	19.32000	54,820,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put		193,000.00000	19.30000	54,620,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call		32,480.00000	3.24800	173,560,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Call		32,380.00000	3.23800	173,460,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Call		32,580.00000	3.25800	173,660,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											41,479,750.00	5	84
Total for GOVI											41,479,750.00	5	84
AL37	On	02/02/2023	Index Future			843.54500	843.54500	839.43500	839.43500		0.00	0	
AL37	On	04/05/2023	Index Future			860.11200	860.11200	855.92600	855.92600		0.00	0	
AL37	On	03/08/2023	Index Future			877.41600	877.41600	873.14800	873.14800		0.00	0	
AL37	On	02/11/2023	Index Future			895.14100	895.14100	890.78700	890.78700		0.00	0	
AL37	On	01/02/2024	Index Future			912.43600	912.43600	907.99500	907.99500		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	02/02/2023	Index Future			959.82600	959.82600	946.86300	946.86300		0.00	0	
AL7T	On	04/05/2023	Index Future			978.67600	978.67600	965.46400	965.46400		0.00	0	
AL7T	On	03/08/2023	Index Future			998.36500	998.36500	984.89000	984.89000		0.00	0	
AL7T	On	02/11/2023	Index Future			1,018.53400	1,018.53400	1,004.78700	1,004.78700		0.00	0	
AL7T	On	01/02/2024	Index Future			1,038.21300	1,038.21300	1,024.19700	1,024.19700		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	02/02/2023	Index Future			841.55100	841.55100	828.31700	828.31700		0.00	0	10
ALBI	On	04/05/2023	Index Future			858.07800	858.07800	844.59000	844.59000		0.00	0	
ALBI	On	03/08/2023	Index Future			875.34100	875.34100	861.58400	861.58400		0.00	0	
ALBI	On	02/11/2023	Index Future			893.02500	893.02500	878.98900	878.98900		0.00	0	
ALBI	On	01/02/2024	Index Future			910.27800	910.27800	895.96900	895.96900		0.00	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			313.02900	313.02900	314.24900	314.24900				90,778,410.00	29	61
IGOV On 04/05/2023 Index Future			319.25200	319.25200	320.49900	320.49900				0.00	0	1
IGOV On 03/08/2023 Index Future			325.75000	325.75000	327.02300	327.02300				0.00	0	0
IGOV On 02/11/2023 Index Future			332.40300	332.40300	333.70200	333.70200				0.00	0	0
IGOV On 01/02/2024 Index Future			338.89700	338.89700	340.22100	340.22100				0.00	0	0
Total IGOV Future										90,778,410.00	29	68
Total For IGOV										90,778,410.00	29	68
Total for Index										90,778,410.00	29	79
JIBAR F On 21/12/2022 Jibar Future			7.23500	92.76500	7.24000	92.76000				0.00	0	0
JIBAR F On 18/01/2023 Jibar Future			7.26500	92.73500	7.33500	92.66500				0.00	0	0
JIBAR F On 15/02/2023 Jibar Future			7.69000	92.31000	7.81000	92.19000				0.00	0	0
JIBAR F On 15/03/2023 Jibar Future			7.72500	92.27500	7.97500	92.02500				0.00	0	0
JIBAR F On 19/04/2023 Jibar Future			7.91000	92.09000	8.07000	91.93000				0.00	0	0
JIBAR F On 17/05/2023 Jibar Future			7.93000	92.07000	8.14500	91.85500				0.00	0	0
JIBAR F On 21/06/2023 Jibar Future			7.99000	92.01000	8.21000	91.79000				0.00	0	0
JIBAR F On 20/09/2023 Jibar Future			8.02500	91.97500	8.25000	91.75000				0.00	0	0
JIBAR F On 20/12/2023 Jibar Future			8.03500	91.96500	8.26000	91.74000				0.00	0	21
JIBAR F On 20/03/2024 Jibar Future			8.03000	91.97000	8.27000	91.73000				0.00	0	0
JIBAR F On 19/06/2024 Jibar Future			8.02000	91.98000	8.25500	91.74500				0.00	0	0
JIBAR F On 18/09/2024 Jibar Future			8.01500	91.98500	8.28000	91.72000				0.00	0	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 :										2,015,239,728.14	26,609	1,567,82
ABCPI3 On 07/12/2023 Spot Bond			5.14500	320.90874	5.14500	320.85442				102,900,000,000.00	20,000,000	10,000,000
Total ABCPI3 SPOT										102,900,000,000.00	20,000,000	10,000,000
Total For ABCPI3										102,900,000,000.00	20,000,000	10,000,000
ABF001 On 13/09/2026 Spot Bond					0.00000	99.84025				0.00	0	0
Total ABF001 SPOT										0.00	0	0
Total For ABF001										0.00	0	0
ABF003 On 18/07/2024 Spot Bond					0.00000	101.49090				0.00	0	0
Total ABF003 SPOT										0.00	0	0
Total For ABF003										0.00	0	0
ABF004 On 30/06/2026 Spot Bond			10.38000	102.07624	10.38000	102.04802				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 ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 30/06/2031 Spot Bond			12.60000	87.28180	12.60000	87.25267				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 31/03/2026 Spot Bond					0.00000	100.16829				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF006 On 01/12/2030 Spot Bond					0.00000	100.02976				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	101.63841				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 26/09/2023 Spot Bond					0.00000	102.20499				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	101.30371				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	102.57940				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	102.00670				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.54632				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	100.43591				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	100.88355				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	

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	101.02603				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.75521				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	100.84923				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.02170				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	101.10588				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.53535				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.76522				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.62217				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	101.24463				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	101.04876				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	101.06317				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	101.50227				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	100.14346				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4i On 24/08/2025 Spot Bond					0.00000	100.15067				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4i On 30/03/2024 Spot Bond					0.00000	101.28964				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5i On 30/03/2026 Spot Bond					0.00000	101.20708				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.29901				0.00	4,000,000,000	2,000,000,000
Total ABFN51 SPOT										0.00	4,000,000,000	2,000,000,000
Total For ABFN51										0.00	4,000,000,000	2,000,000,000
ABFN5i On 30/03/2031 Spot Bond					0.00000	101.28486				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5i On 14/02/2025 Spot Bond					0.00000	100.33644				0.00	2,000,000,000	2,000,000,000
Total ABFN53 SPOT										0.00	2,000,000,000	2,000,000,000
Total For ABFN53										0.00	2,000,000,000	2,000,000,000
ABFN5i On 14/02/2027 Spot Bond					0.00000	100.36678				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5i On 14/02/2029 Spot Bond					0.00000	100.37569				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5i On 08/11/2027 Spot Bond					0.00000	99.95469				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5i On 14/11/2025 Spot Bond					0.00000	100.35797				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5i On 14/11/2027 Spot Bond					0.00000	100.37276				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN58 On 28/11/2025 Spot Bond					0.00000	100.18270				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.48280				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.59116				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.55197				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.21849				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	103.25093				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.00026				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.62285				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.69779				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.03000	8.03000	8.03000	157.62674				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	57.22821	100.00000	57.09843				0.00	0	
Total ABKI04/12025 SPOT										0.00	0	
Total For ABKI04/12025										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN61 On 31/01/2025 Spot Bond			3.76000	3.76000	3.76000	164.67895				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.59000	4.59000	4.59000	212.47888				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.28000	5.28000	5.28000	229.81533				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.91000	8.91000	8.91000	101.78782				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			9.29500	9.29500	9.29500	108.79433				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.54000	102.87219	9.54000	102.84571			34,344,000,000,000.00		3,600,000,000	3,600,000,000
Total ABS16 SPOT									14,344,000,000,000.00		3,600,000,000	3,600,000,000
Total For ABS16									14,344,000,000,000.00		3,600,000,000	3,600,000,000
ABS17 On 11/11/2027 Spot Bond			9.70500	104.32415	9.70500	104.29684				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.88000	103.42770	7.88000	103.40562				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.87000	98.79427	9.87000	98.76799				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	15.01777	100.00000	14.98417				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.79500	321.99186	4.79500	321.94039			968,590,000,000.00		202,000,000	15,000,000
Total ABSI2 SPOT									968,590,000,000.00		202,000,000	15,000,000
Total For ABSI2									968,590,000,000.00		202,000,000	15,000,000
ABX01 On 10/07/2024 Spot Bond			12.17000	12.17000	12.17000	102.65043				0.00	0	
Total ABX01 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 ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.76455			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.72252			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.75447			0.00	0	
Total ACL201 SPOT									0.00	0	
Total For ACL201									0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.75447			0.00	0	
Total ACL202 SPOT									0.00	0	
Total For ACL202									0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	200.14487			0.00	0	
Total ACL203 SPOT									0.00	0	
Total For ACL203									0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	202.23801			0.00	0	
Total ACL204 SPOT									0.00	0	
Total For ACL204									0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.65140			0.00	0	
Total ACL217 SPOT									0.00	0	
Total For ACL217									0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.29842			0.00	0	
Total AECI02 SPOT									0.00	0	
Total For AECI02									0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.41657			0.00	0	
Total AECI04 SPOT									0.00	0	
Total For AECI04									0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.06555			0.00	0	
Total AGL01 SPOT									0.00	0	
Total For AGL01									0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.25887			0.00	0	150,000,00
Total AGL02 SPOT									0.00	0	150,000,00
Total For AGL02									0.00	0	150,000,00
AGL03 On 17/05/2025 Spot Bond					0.00000	100.84809			0.00	5,000,000,000	3,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGL03 SPOT										0.00	5,000,000,000	3,000,000,000
Total For AGL03										0.00	5,000,000,000	3,000,000,000
AGLG0 On 16/09/2027 Spot Bond					0.00000	102.48199				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA1 On 28/10/2025 Spot Bond					0.00000	100.49000				0.00	6,000,000	6,000,000
Total AGRIA1 SPOT										0.00	6,000,000	6,000,000
Total For AGRIA1										0.00	6,000,000	6,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	103.97363				0.00	54,800,000	1,443,602,100
Total AGT01 SPOT										0.00	54,800,000	1,443,602,100
Total For AGT01										0.00	54,800,000	1,443,602,100
AGT02 On 28/11/2024 Spot Bond					0.00000	103.97554				0.00	0	365,700,000
Total AGT02 SPOT										0.00	0	365,700,000
Total For AGT02										0.00	0	365,700,000
AGT03 On 05/06/2025 Spot Bond					0.00000	103.17154				0.00	0	600,000,000
Total AGT03 SPOT										0.00	0	600,000,000
Total For AGT03										0.00	0	600,000,000
AGT04 On 27/10/2025 Spot Bond					0.00000	105.04007				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	100.46702				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.99243				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.01886				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.59500	97.38217	9.59500	97.35737				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.05873				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AH2C1: On 18/07/2026 Spot Bond					0.00000	101.19155				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.35735				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.92258				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.23139				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			9.43500	103.15208	9.43500	103.12624				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.38687				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.24359				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.25983				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.64022				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.70087				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.21708				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.24347				0.00	0	
Total AHF6B1 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 AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.25969				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.37288				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.34544				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.41645				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.25158				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.24549				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.26779				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.26009				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.80651				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.38494				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.30000	102.48414	8.30000	102.46158				0.00	0	660,000,00
Total AIR02 SPOT										0.00	0	660,000,00
Total For AIR02										0.00	0	660,000,00
AIR04 On 29/05/2024 Spot Bond			10.15000	98.99262	10.15000	98.96555				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.84000	86.81776	12.84000	86.78792				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.38422				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.40138				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total AIRF04 SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For AIRF04									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
AIRL01 On 30/04/2028 Spot Bond			6.77000	190.58174	6.77000	190.54108				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.63299				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.91704				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.90198				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.67367				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.25986				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.63000	243.98640	5.63000	243.94199				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ASN03: On 07/12/2033 Spot Bond			6.24000	211.31914	6.24000	211.27724			1,572,480,000,000.00	252,000,000	
Total ASN037 SPOT									1,572,480,000,000.00	252,000,000	
Total For ASN037									1,572,480,000,000.00	252,000,000	
ASN15: On 31/03/2028 Spot Bond			5.46000	203.77508	5.46000	203.73875			0.00	0	
Total ASN154 SPOT									0.00	0	
Total For ASN154									0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.67000	112.50397	5.67000	112.48345			0.00	0	
Total ASN195 SPOT									0.00	0	
Total For ASN195									0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	103.27955			0.00	0	
Total ASN209 SPOT									0.00	0	
Total For ASN209									0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.85969			0.00	0	
Total ASN264 SPOT									0.00	0	
Total For ASN264									0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	101.55319			0.00	0	
Total ASN274 SPOT									0.00	0	
Total For ASN274									0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.38584			0.00	0	
Total ASN278 SPOT									0.00	0	
Total For ASN278									0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	100.25067			0.00	0	
Total ASN279 SPOT									0.00	0	
Total For ASN279									0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.24277			0.00	0	
Total ASN280 SPOT									0.00	0	
Total For ASN280									0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	99.82624			0.00	0	
Total ASN286 SPOT									0.00	0	
Total For ASN286									0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	101.61741			0.00	0	
Total ASN291 SPOT									0.00	0	
Total For ASN291									0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	101.63878			0.00	0	
Total ASN300 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	102.46102				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			5.39500	5.39500	5.39500	110.84628				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.85500	5.85500	5.85500	101.48816				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.69789				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.88052				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.53642				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	101.15812				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.78000	111.05833	5.78000	111.03775				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.65976				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.90818				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.76601				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.60718				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	101.60718				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	100.15034				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	102.00327				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	101.73077				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	102.17860				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 06/11/2023 Spot Bond					0.00000	101.52928				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2023 Spot Bond					0.00000	99.78516				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2023 Spot Bond					0.00000	99.78516				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	101.85573				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	101.90653				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 17/12/2025 Spot Bond					0.00000	101.60845				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN40(On 20/12/2024 Spot Bond					0.00000	101.58610				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41(On 20/12/2024 Spot Bond					0.00000	101.79636				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41(On 05/12/2023 Spot Bond					0.00000	100.02338				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	
ASN42(On 20/12/2024 Spot Bond					0.00000	104.69406				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44(On 22/06/2023 Spot Bond					0.00000	101.48235				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	101.51699				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	102.02234				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	101.68818				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	101.00488				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	101.01168				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			9.89500	9.89500	9.89500	103.13181				0.00	0	
Total ASN469 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 ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			11.63500	11.63500	11.63500	101.76759				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.67184				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.75724				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	102.23528				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.96904				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	113.78600				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			11.42000	11.42000	11.42000	101.29285				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	102.18641				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.82383				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.82383				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.59818				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.99000	97.79481	10.99000	97.76623				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			10.17000	97.31119	10.17000	97.28482				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			10.72000	96.27783	10.72000	96.25037				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			10.72000	96.27783	10.72000	96.25037				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 31/07/2024 Spot Bond			9.29500	102.87625	9.29500	102.85086				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.24500	103.55540	11.24500	103.52463				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.19500	103.53802	11.19500	103.50737				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.69500	103.44616	10.69500	103.41688				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.69500	103.44616	10.69500	103.41688				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	101.53730				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.73517				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 31/07/2023 Spot Bond			11.33000	103.24000	11.33000	103.20909				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN557 On 31/01/2024 Spot Bond			11.42000	101.46850	11.42000	102.61169				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN558 On 31/01/2024 Spot Bond			11.28000	102.90089	11.28000	102.87021				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN560 On 05/02/2024 Spot Bond					0.00000	101.90429				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN568 On 24/04/2025 Spot Bond					0.00000	100.94253				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN569 On 04/09/2024 Spot Bond					0.00000	100.02424				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN575 On 13/02/2023 Spot Bond					0.00000	99.77252				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN579 On 20/12/2022 Spot Bond					0.00000	101.54413				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN580 On 13/02/2023 Spot Bond					0.00000	99.79418				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN587 On 18/03/2024 Spot Bond					0.00000	95.06490				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN595 On 31/01/2023 Spot Bond			9.72000	103.09994	9.72000	103.07289				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN596 On 11/04/2023 Spot Bond					0.00000	101.19249				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN597 On 17/04/2023 Spot Bond					0.00000	101.07958				0.00	0	
Total ASN597 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 ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.82824				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.90526				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.22820				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	99.80520				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	100.85678				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2023 Spot Bond					0.00000	101.81471				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	93.11640				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	101.66536				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61 On 28/02/2024 Spot Bond					0.00000	100.25743				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61 On 11/05/2023 Spot Bond					0.00000	100.59409				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62 On 21/12/2026 Spot Bond					0.00000	101.59689				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62 On 28/02/2024 Spot Bond					0.00000	100.17777				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.47283				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.77541				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.91377				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.02668				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.76397				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	99.84316				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.23138				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.72228				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.20516				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.26741				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	102.51589				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN67: On 29/06/2026 Spot Bond					0.00000	101.59582				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.84864				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.91167				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	100.17764				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	94.41989				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.71499				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.72787				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.82112				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.05372				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.82082				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.70155				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.71206				0.00	0	
Total ASN702 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 ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.99142				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.54787				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.68290				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.28755				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.74051				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	99.72919				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	101.38368				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	99.85039				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.02532				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.79872				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.16610				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.73529				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.64901				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.67003				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	94.85630				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.76433				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	102.03244				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.93914				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			10.42384	10.42384	10.42384	105.05561				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	99.72933				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.89000	10.89000	10.89000	102.79041				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.84708				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.75949				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	

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 31/01/2030 Spot Bond					0.00000	100.76048				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80(On 15/03/2023 Spot Bond					0.00000	99.09791				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80(On 21/12/2026 Spot Bond					0.00000	101.49936				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81(On 06/04/2025 Spot Bond					0.00000	101.52711				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82(On 02/04/2026 Spot Bond					0.00000	101.44842				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	101.16930				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	101.66895				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82(On 31/01/2037 Spot Bond					0.00000	91.75041				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	101.22515				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	101.43598				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	101.43289				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83(On 14/04/2027 Spot Bond					0.00000	101.31793				0.00	0	
Total ASN831 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 ASN831									0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.16688			0.00	0	
Total ASN832 SPOT									0.00	0	
Total For ASN832									0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.16688			0.00	0	
Total ASN833 SPOT									0.00	0	
Total For ASN833									0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.84721			0.00	0	
Total ASN834 SPOT									0.00	0	
Total For ASN834									0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.70166			0.00	0	
Total ASN837 SPOT									0.00	0	
Total For ASN837									0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.96133			0.00	0	
Total ASN838 SPOT									0.00	0	
Total For ASN838									0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.95509			0.00	0	170,000,00
Total ASN839 SPOT									0.00	0	170,000,00
Total For ASN839									0.00	0	170,000,00
ASN84: On 21/04/2027 Spot Bond					0.00000	100.95509			0.00	0	
Total ASN840 SPOT									0.00	0	
Total For ASN840									0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.93337			0.00	0	
Total ASN841 SPOT									0.00	0	
Total For ASN841									0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	101.07965			0.00	0	
Total ASN842 SPOT									0.00	0	
Total For ASN842									0.00	0	
ASN84: On 26/04/2023 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN845 SPOT									0.00	0	
Total For ASN845									0.00	0	
ASN84: On 26/04/2023 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN846 SPOT									0.00	0	
Total For ASN846									0.00	0	
ASN84: On 26/04/2023 Spot Bond					0.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN847 On 29/04/2025 Spot Bond					0.00000	100.83535				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	100.83048				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	101.64910				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN851 On 20/06/2025 Spot Bond					0.00000	101.69130				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	100.16617				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN856 On 19/01/2027 Spot Bond					0.00000	101.12079				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN857 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	
ASN860 On 29/10/2025 Spot Bond					0.00000	100.75728				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN861 On 25/04/2042 Spot Bond					0.00000	102.94473				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN862 On 31/07/2026 Spot Bond					0.00000	102.43372				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN863 On 09/06/2027 Spot Bond					0.00000	99.92764				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 09/06/2027 Spot Bond					0.00000	99.92764				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	99.93620				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	99.80739				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	99.80739				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	101.68963				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.57203				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.92233				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.90132				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	100.72464				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	99.92458				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	101.09536				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	101.67444				0.00	0	
Total ASN887 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 ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	99.76873				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.87000	107.68546	11.87000	103.73019				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	101.88030				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.71082				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.62799				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.16937				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.17256				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.16937				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.16618				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.16777				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.17017				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.16777				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.17017				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.88665				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.85570				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	101.59743				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 06/02/2023 Spot Bond					0.00000	101.12351				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	102.46035				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.50247				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93: On 31/01/2030 Spot Bond					0.00000	100.79551				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	101.27571				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	101.17552				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	101.10809				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN94 On 20/12/2027 Spot Bond					0.00000	101.17242				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94 On 20/06/2027 Spot Bond					0.00000	100.91577				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95 On 20/06/2027 Spot Bond					0.00000	101.55185				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95 On 31/08/2027 Spot Bond					0.00000	100.16618				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95 On 31/07/2027 Spot Bond					0.00000	100.75197				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95 On 20/12/2027 Spot Bond					0.00000	100.70551				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95 On 20/12/2025 Spot Bond					0.00000	100.62533				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95 On 20/12/2024 Spot Bond					0.00000	100.58415				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96 On 30/09/2027 Spot Bond					0.00000	100.28416				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	99.97950				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.42650				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.88000	99.52259	7.88000	99.50146				0.00	0	
Total BAW33 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 BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.08230				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.96852				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	101.12754				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.45105				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	100.24751				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.39384				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.62000	12.62000	12.62000	101.03575				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.17993				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	102.05490				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	102.26924				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.40221				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	102.17043				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 31/12/2023 Spot Bond					0.00000	102.05356				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2024 Spot Bond					0.00000	102.17391				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	104.32305				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.26195				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	102.13512				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.91800				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.96302				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.91747				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	102.73319				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.89942				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	101.07773				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA97 On 30/06/2023 Spot Bond					0.00000	102.05472				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	102.05380				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA99 On 30/09/2027 Spot Bond					0.00000	101.99035				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.28124				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.46518				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.32709				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	102.28161				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	102.26367				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	102.28124				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB24 On 30/09/2024 Spot Bond					0.00000	102.28161				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB25 On 30/09/2025 Spot Bond					0.00000	100.25409				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.72500	9.72500	9.72500	94.48583				0.00	0	
Total BD0302 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 BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.64064				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.13256				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	99.95092				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	102.01058				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.65521				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.93106				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.52652				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	77.43395				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.36593				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.78512				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.80290				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.34000	101.68905	8.34000	101.66611				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.24392				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.08574				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	101.45867				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.49548				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.81811				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.31430				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.77300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.26900				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	67.97700				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	50.59300				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	

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 09/10/2023 Spot Bond					0.00000	101.37775				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.22140				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.25645				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.36141				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.26412				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.63733				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.36425				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 10/05/2023 Spot Bond					0.00000	100.55225				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	100.42351				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	100.40290				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	101.54033				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	100.86733				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10C On 30/09/2026 Spot Bond					0.00000	100.21198				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	100.20754				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.56882				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.44668				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	100.20880				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT01 On 23/06/2023 Spot Bond			9.22000	107.46191	9.22000	107.43544				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.52000	102.73487	9.52000	102.70877				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			10.07000	104.68917	10.07000	104.66077				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.11000	11.11000	11.11000	100.57654				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.89622				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.24154				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.25302				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.17214				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.23002				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.92553				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	103.63749	4.77000	102.51200				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.38400				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.73269				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.35500	103.65912	9.35500	103.63295				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	107.85195	8.70700	106.60400				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.73483				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN37 On 20/03/2024 Spot Bond					0.00000	104.50708				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			11.71000	100.88925	11.71000	100.85754				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	111.75560	6.50000	105.48000				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.38500				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.46000	155.84915	6.46000	155.81749				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			8.57000	149.34446	8.57000	149.30588				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49 On 04/09/2024 Spot Bond			9.00000	104.27599	9.00000	104.25064				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	101.31157				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.33947				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.99134				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	101.87584				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 15/03/2025 Spot Bond				100.00000	0.00000	99.77636				0.00	0	
Total CLN516 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 CLN516										0.00	0	
CLN516 On 30/04/2023 Spot Bond				100.00000	0.00000	100.75222				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2024 Spot Bond					0.00000	99.30534				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 12/03/2023 Spot Bond					0.00000	99.85530				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.19807				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	99.93272				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.11108				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.96222				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	100.88351				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2024 Spot Bond					0.00000	99.65667				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	99.85530				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.74402				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	101.09884				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.95000	102.63662	10.95000	102.60688				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.71167				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.87658				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	101.24008				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	155.01800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	102.26555				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			10.42000	101.70540	10.42000	101.67733				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.47000	101.08702	10.47000	101.05853				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.56000	99.69992	10.56000	99.67158				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond			10.61000	10.61000	10.61000	309.60775				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN554 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	
CLN555 On 15/11/2023 Spot Bond					0.00000	100.40903				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.40506				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.18787				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.34170				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	133.14400				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.49090				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.92000	99.08865	10.92000	98.79323				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.42000	100.04391	10.42000	100.01584				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.77966				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.32723				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.57048				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	

Contract 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 CLN566										0.00	0	
CLN56: On 04/06/2023 Spot Bond					0.00000	100.02448				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56: On 11/02/2024 Spot Bond					0.00000	100.46727				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57: On 12/11/2025 Spot Bond			10.65000	99.02423	10.65000	98.99585				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57: On 12/11/2025 Spot Bond					0.00000	100.42292				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57: On 11/02/2024 Spot Bond					0.00000	100.46930				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	99.78144				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	101.87002				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	101.06535				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	101.49897				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	100.50761				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	99.64652				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2024 Spot Bond					0.00000	101.07556				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	100.38952				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	101.80025				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	103.25047				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.64893				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.44636				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.40962				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.88000	154.65760	4.88000	124.13241				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.49357				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.66821				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.18463				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.89000	9.89000	9.89000	99.02043				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN598 On 02/04/2026 Spot Bond					0.00000	101.43797				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	99.86176				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.64893				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.64893				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.56900				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			9.47500	9.47500	9.47500	101.79943				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.53882				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	99.72300				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	103.87353				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.11802				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.22019				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			10.05000	100.66856	10.05000	100.64191				0.00	0	
Total CLN609 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
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	100.88538				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN61 On 14/04/2026 Spot Bond					0.00000	103.02047				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN61 On 07/03/2025 Spot Bond					0.00000	99.97592				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	100.33544				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN61 On 20/12/2029 Spot Bond					0.00000	99.28700				0.00	0	90,000,00
Total CLN616 SPOT										0.00	0	90,000,00
Total For CLN616										0.00	0	90,000,00
CLN61 On 20/12/2024 Spot Bond					0.00000	103.20114				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN61 On 20/12/2022 Spot Bond					0.00000	101.83281				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN61 On 31/05/2024 Spot Bond					0.00000	100.20016				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN62 On 28/10/2024 Spot Bond					0.00000	100.77218				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62 On 28/10/2024 Spot Bond					0.00000	101.20571				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 20/12/2024 Spot Bond					0.00000	98.61900				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.88797				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			7.65000	103.43771	7.65000	103.41625				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.28081				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	99.30608				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.56000	59.20544	13.56000	78.29142				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	100.50701				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			11.12000	99.11621	11.12000	99.08707				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.27959				0.00	0	550,000,00
Total CLN631 SPOT										0.00	0	550,000,00
Total For CLN631										0.00	0	550,000,00
CLN631 On 21/11/2024 Spot Bond					0.00000	100.46277				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.51670				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN634 On 09/11/2024 Spot Bond					0.00000	100.52873				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.58800				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.23123				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.27838				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	100.36177				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.30273				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	101.02035				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.23245				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	101.62543				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	100.91752				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	101.62756				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.39444				0.00	0	
Total CLN648 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 CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.14858				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.27838				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.27838				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	101.84100				0.00	0	80,000,00
Total CLN655 SPOT										0.00	0	80,000,00
Total For CLN655										0.00	0	80,000,00
CLN655 On 20/06/2025 Spot Bond					0.00000	101.90154				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.84134				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	102.11444				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	101.06100				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	101.02900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	123.27700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	147.89000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.24849				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.65623				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.33192				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	102.58482				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	103.00203				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.20688				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.30678				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.45647	159.06763	5.45647	129.24719				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.45647	159.06763	5.45647	129.24803				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.31287				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.32908				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN679 On 21/12/2026 Spot Bond					0.00000	101.62387				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.21817				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	102.12259				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	99.97713				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.57008				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	101.60330				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.58857				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.83131				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.83108				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	103.97622				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	101.56679				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	101.65519				0.00	0	
Total CLN692 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 CLN692										0.00	0	
CLN69: On 17/05/2025 Spot Bond					0.00000	100.44784				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	87.09213				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	85.59062				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69: On 21/12/2026 Spot Bond					0.00000	105.88431				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70: On 28/02/2023 Spot Bond					0.00000	100.14031				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70: On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.43323				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70: On 12/02/2025 Spot Bond					0.00000	100.70897				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	87.65039				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70: On 19/08/2025 Spot Bond					0.00000	100.33718				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN70: On 11/09/2026 Spot Bond					0.00000	100.48318				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN70: On 26/08/2025 Spot Bond					0.00000	101.62579				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN71: On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.01137				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.25283				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	99.85355				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.36033				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.63409				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.63409				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.63409				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.05603				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	99.86732				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.05909				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.37961				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.01677				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN721 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.08564				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.53244				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.53244				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.53244				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.55319				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.55319				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.55319				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.56896				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.60030				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.23455				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	101.65495				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	99.86571				0.00	0	
Total CLN734 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 CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	96.32765				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	102.03441				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	102.32568				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	114.65100				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	95.05462				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.27431				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.79336				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	103.60437				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	97.35600				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.07021				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.17180				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	101.65513				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.83733				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	99.85927				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.35955				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	102.55965				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.99331				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN75(On 20/06/2026 Spot Bond					0.00000	101.62080				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76(On 20/06/2026 Spot Bond					0.00000	101.55751				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76(On 22/04/2026 Spot Bond					0.00000	100.74502				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76(On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76(On 12/02/2025 Spot Bond					0.00000	100.50268				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76(On 21/07/2027 Spot Bond					0.00000	100.88581				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76(On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	94.76396				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76(On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.55965				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76(On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN76(On 23/09/2026 Spot Bond					0.00000	101.81297				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76(On 23/09/2026 Spot Bond					0.00000	106.13338				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77(On 31/07/2024 Spot Bond					0.00000	101.84874				0.00	0	
Total CLN770 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 CLN770										0.00	0	
CLN77: On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	83.39888				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77: On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	88.96344				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77: On 28/08/2028 Spot Bond					0.00000	100.21429				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	100.86326				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77: On 15/09/2028 Spot Bond			7.77000	7.77000	7.77000	119.30541				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77: On 31/05/2026 Spot Bond					0.00000	100.15816				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN77: On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN77: On 31/08/2026 Spot Bond					0.00000	100.18051				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77: On 31/01/2027 Spot Bond					0.00000	100.74489				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.74976				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78: On 19/08/2025 Spot Bond					0.00000	103.12108				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.77409				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.78479				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.68963				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.48898				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.68963				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	108.53377				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	108.36644				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.84235				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	98.82500				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.84235				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.79762				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.84235				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN796 On 31/03/2026 Spot Bond					0.00000	101.68970				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.84235				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.84251				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.84690				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.84690				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.16689				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	88.32898				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.75268				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	101.12427				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.85189				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	100.16784				0.00	0	
Total CLN807 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 CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.78382				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	101.54086				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			9.72500	94.51048	9.72500	94.48583				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	101.55112				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	101.08360				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 31/01/2025 Spot Bond					0.00000	100.84235				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.84258				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.85189				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.74490				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.84235				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	100.84258				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	101.68970				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.84258				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.84258				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.84222				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.84258				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	89.29618				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.84235				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	102.40492				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.13843				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.84222				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN83 On 31/01/2030 Spot Bond			10.14000	10.14000	10.14000	98.46562				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN83 On 31/08/2025 Spot Bond					0.00000	100.16602				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN83 On 31/08/2026 Spot Bond					0.00000	100.16617				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN83 On 31/08/2027 Spot Bond					0.00000	100.16618				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN83 On 31/08/2029 Spot Bond					0.00000	100.16608				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN83 On 31/03/2027 Spot Bond					0.00000	101.68969				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN83 On 20/06/2027 Spot Bond					0.00000	101.63439				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN84 On 02/05/2023 Spot Bond					0.00000	101.60198				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	97.29200				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	96.61900				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	97.80700				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN84 On 07/09/2026 Spot Bond					0.00000	99.97617				0.00	0	
Total CLN844 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 CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	101.50975				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	101.52814				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	101.68970				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	101.68969				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	101.68932				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.90583				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	102.01903				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	101.64910				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	101.73739				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	101.86980				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.91182				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	101.92394				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	101.18667				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN858 On 28/02/2024 Spot Bond				100.00000	0.00000	85.10798				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	100.84258				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.75421				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN862 On 20/06/2027 Spot Bond					0.00000	101.62808				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	99.92738				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	114.77434				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	105.71100				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	108.58700				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	100.94440				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	87.94747				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN866 On 15/07/2029 Spot Bond					0.00000	100.72558				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.73519				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	100.73032				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	84.44513				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	100.16602				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	101.68064				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	101.07361				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	101.07361				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN877 On 24/04/2023 Spot Bond					0.00000	100.79095				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN878 On 31/01/2030 Spot Bond					0.00000	100.72348				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	101.43797				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN880 On 02/04/2026 Spot Bond					0.00000	101.42925				0.00	0	
Total CLN880 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 CLN880										0.00	0	
CLN88 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	86.06667				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88 On 31/01/2030 Spot Bond					0.00000	100.72056				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	84.83055				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	83.62125				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	83.62125				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN88 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	83.44213				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	83.59136				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN88 On 15/09/2027 Spot Bond			5.90000	5.90000	5.90000	121.59237				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN88 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	
CLN89 On 20/12/2027 Spot Bond					0.00000	101.76096				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN89 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	
CLN89 On 20/12/2027 Spot Bond					0.00000	101.63972				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.84258				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	101.51998				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	100.16602				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	101.53712				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	101.29599				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	65.70348				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	65.21112				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			12.22500	12.22500	12.22500	105.11426				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	101.26400				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			11.50500	11.50500	11.50500	99.89269				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN904 On 15/09/2029 Spot Bond					0.00000	99.74834				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN905 On 20/12/2029 Spot Bond					0.00000	100.88614				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	100.82309				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	100.82782				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	100.98500				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN909 On 20/12/2027 Spot Bond					0.00000	101.89500				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.97000	101.13022	9.97000	101.10390				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.71000	104.52344	11.71000	104.49093				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.06000	98.75546	11.06000	98.72642				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.43500	101.48570	9.43500	101.46024				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.48000	89.60453	13.48000	89.57242				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			12.07000	89.78383	12.07000	89.75492				0.00	0	
Total COT03 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 COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.25238				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.82000	10.82000	10.82000	99.80258				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.10027				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.42156				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.80509				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.23527				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.43252				0.00	700,000,000	700,000,000
Total DTF001 SPOT										0.00	700,000,000	700,000,000
Total For DTF001										0.00	700,000,000	700,000,000
DTF002 On 28/06/2025 Spot Bond					0.00000	101.39397				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	99.82977				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	99.82621				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.95000	103.15758	7.95000	103.13550				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	85.73825	100.00000	85.54687				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV23/R On 27/02/2023 Spot Bond			100.00000	85.73825	100.00000	85.54687				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.52000	103.08413	9.52000	103.05808				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.89532	9.69000	102.86887				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.89532	9.69000	102.86887				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			11.02000	97.98439	11.02000	97.95584				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.24000	93.89887	12.24000	93.86856				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	103.01665	10.10000	102.98907				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.01665	10.10000	102.98907				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.01989				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.43714				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	99.18161				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.49633				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	99.77500				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	99.08676				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	100.43781				0.00	0	27,000,000.00
Total DVFB26 SPOT										0.00	0	27,000,000.00
Total For DVFB26										0.00	0	27,000,000.00
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.67197				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	100.28127				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.70009				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	101.07599				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	102.63162				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC26 On 15/12/2026 Spot Bond					0.00000	100.41557				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC28 On 15/12/2028 Spot Bond					0.00000	99.76067				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.91000	103.50329	8.91000	103.47837				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.89000	114.47962	5.89000	114.45779				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.67000	100.31334	5.67000	100.29504				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037/1 On 31/01/2037 Spot Bond			2.25000	149.09275	2.25000	149.07913				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.85000	154.23544	4.85000	154.21033				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.81500	139.24266	4.81500	139.22011				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.82000	135.46662	4.82000	135.44497				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.71000	116.27293	5.71000	116.25141				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.64000	102.96578	5.64000	102.94707				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	149.09275	2.25000	149.07913				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	175.15466				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	172.31724				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	161.28040				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	134.00155				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	133.06523				0.00	0	
Total ELN007 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 ELN007										0.00	0	
ELN007 On 28/07/2025 Spot Bond					0.00000	129.76467				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	120.63226				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 15/04/2024 Spot Bond					0.00000	116.17784				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	118.03372				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	97.73635				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 17/02/2023 Spot Bond					0.00000	102.31924				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN016 On 08/03/2023 Spot Bond					0.00000	104.82325				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN017 On 12/05/2023 Spot Bond					0.00000	107.78335				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN018 On 02/04/2027 Spot Bond					0.00000	103.99297				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN019 On 20/09/2027 Spot Bond					0.00000	105.99275				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			11.13000	99.52272	11.13000	99.49295				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.24000	13.24000	13.24000	91.20645				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.29000	13.29000	13.29000	94.84642				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			11.22000	11.22000	11.22000	103.49520				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.22000	11.22000	11.22000	102.87144				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.26000	13.26000	13.26000	98.05691				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.47000	12.47000	12.47000	100.03961				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.76000	15.76000	15.76000	93.67827				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.31221				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.97697				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	99.83453				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.09685				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.20215				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF023 On 07/09/2026 Spot Bond					0.00000	99.97590				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	99.81113				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	99.85917				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	100.47395				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	99.82087				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC5 On 10/11/2023 Spot Bond					0.00000	100.44591				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.45140				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.29029				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.71183				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.73288				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	101.52305				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	101.20805				0.00	0	
Total EQT008 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 EQT008										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.55088				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01 On 11/11/2023 Spot Bond					0.00000	100.40888				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01 On 11/11/2025 Spot Bond					0.00000	100.43464				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01 On 11/11/2027 Spot Bond					0.00000	100.44343				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.34039				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.35597				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.34808				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.36367				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.34837				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.37338				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.34570				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.60000	103.93953	7.60000	103.91811				0.00	0	1,218,000.00

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 ES23 SPOT										0.00	0	1,218,000.00
Total For ES23										0.00	0	1,218,000.00
ES23/R On 25/01/2023 Spot Bond			10.00000	103.60908	10.00000	103.58108				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			10.14000	95.08144	10.14000	95.05562			6,824,013,144,000.00		672,979,600	5,815,889,000
Total ES26 SPOT									6,824,013,144,000.00		672,979,600	5,815,889,000
Total For ES26									6,824,013,144,000.00		672,979,600	5,815,889,000
ES26/R On 02/04/2026 Spot Bond			7.85000	101.40592	7.85000	101.38448				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.57500	72.18425	12.86000	70.87402			8,884,145,702,500.00		706,492,700	1,163,887,000
Total ES33 SPOT									8,884,145,702,500.00		706,492,700	1,163,887,000
Total For ES33									8,884,145,702,500.00		706,492,700	1,163,887,000
ES33/R On 15/09/2033 Spot Bond			7.50000	101.70248	7.50000	101.68180				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.80000	70.41991	13.09000	68.89424			5,485,160,960,000.00		428,528,200	8,213,429,400
Total ES42 SPOT									5,485,160,960,000.00		428,528,200	8,213,429,400
Total For ES42									5,485,160,960,000.00		428,528,200	8,213,429,400
ES42/R On 25/04/2042 Spot Bond			8.50000	100.98822	8.50000	100.96513				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			12.25000	12.25000	12.25000	95.47626				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.83000	14.83000	14.83000	89.60957				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.87429				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.38288				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.73288				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.92104				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.23516				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.72255				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.30055				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.21418				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.22943				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.23326				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	99.95720				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.00326				0.00	1,000,000,000	4,430,000,000
Total FRB24 SPOT										0.00	1,000,000,000	4,430,000,000
Total For FRB24										0.00	1,000,000,000	4,430,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	105.70663				0.00	0	800,000,000
Total FRB25 SPOT										0.00	0	800,000,000

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 For FRB25										0.00	0	800,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.11165				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.80000	101.23883	9.80000	101.21222				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	102.93254				0.00	6,000,000,000	3,000,000,00
Total FRB28 SPOT										0.00	6,000,000,000	3,000,000,00
Total For FRB28										0.00	6,000,000,000	3,000,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	102.55455				0.00	0	6,900,000,00
Total FRB29 SPOT										0.00	0	6,900,000,00
Total For FRB29										0.00	0	6,900,000,00
FRB30 On 19/04/2026 Spot Bond			9.72000	96.67644	9.72000	96.65124				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.89603				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.57236				0.00	0	400,000,00
Total FRB32 SPOT										0.00	0	400,000,00
Total For FRB32										0.00	0	400,000,00
FRB33 On 29/09/2029 Spot Bond					0.00000	101.60049				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	285,880,000,00	
Total FRB34 SPOT									10,000,000,000,000.00	10,000,000,000	285,880,000,00	
Total For FRB34									10,000,000,000,000.00	10,000,000,000	285,880,000,00	
FRBI23 On 07/12/2023 Spot Bond			4.76500	322.08496	4.76500	322.03371				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.78500	3.78500	3.78500	164.59404				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.51000	213.33660	4.51000	213.30398			920,040,000,000.00	204,000,000	102,000,00	

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 FRBI28 SPOT									920,040,000,000.00	204,000,000	102,000,000
Total For FRBI28									920,040,000,000.00	204,000,000	102,000,000
FRBI29 On 31/03/2029 Spot Bond			5.34000	5.34000	5.34000	111.19809			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.59500	5.59500	5.59500	223.52663			0.00	0	
Total FRBI33 SPOT									0.00	0	
Total For FRBI33									0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.75000	94.35066	5.75000	94.33310			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.79000	94.41626	5.79000	94.39875			0.00	0	
Total FRBI50 SPOT									0.00	0	
Total For FRBI50									0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			9.07000	9.07000	9.07000	84.71571			0.00	0	
Total FRBZ02 SPOT									0.00	0	
Total For FRBZ02									0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			9.08000	9.08000	9.08000	83.84122			0.00	0	
Total FRBZ03 SPOT									0.00	0	
Total For FRBZ03									0.00	0	
FRC169 On 31/01/2025 Spot Bond			5.06000	5.06000	5.06000	160.33551			0.00	0	
Total FRC169 SPOT									0.00	0	
Total For FRC169									0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total FRC178 SPOT									0.00	0	
Total For FRC178									0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	95.35037			0.00	0	
Total FRC181 SPOT									0.00	0	
Total For FRC181									0.00	0	
FRC256 On 17/07/2027 Spot Bond					0.00000	102.39125			0.00	0	
Total FRC256 SPOT									0.00	0	
Total For FRC256									0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	101.23890			0.00	0	
Total FRC267 SPOT									0.00	0	
Total For FRC267									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27: On 30/01/2023 Spot Bond					0.00000	100.81659				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			10.08400	10.08400	10.08400	103.22351				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.77548				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.54500	6.54500	6.54500	123.00101				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.60223				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.61245				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.37500	6.37500	6.37500	120.77999				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.60093				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.40573				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.41169				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	102.23684				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.50204				0.00	0	
Total FRC300 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 FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	101.90242				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.16955				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.07822				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.23506				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.01139				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.57563				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.75011				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.88053				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	102.82696				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.82732				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.76248				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.73329				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.88024				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC321 On 20/12/2024 Spot Bond					0.00000	102.00423				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	101.76460				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	101.36824				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	101.90733				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.54429				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.43243				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	101.70670				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	100.21460				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	100.48605				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34: On 20/12/2024 Spot Bond					0.00000	102.14941				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	101.61349				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.98933				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	102.55433				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.04366				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.83482				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.81381				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	100.15836				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	100.97941				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.97520				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	100.88283				0.00	0	
Total FRC355 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 FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.85341				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.86019				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.88099				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.77624				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2023 Spot Bond					0.00000	101.47912				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.63334				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	100.58497				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	100.87048				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	91.12045				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	100.16570				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	89.83666				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	89.99999				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371: On 25/04/2023 Spot Bond					0.00000	100.96895				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372: On 25/04/2023 Spot Bond					0.00000	100.96554				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373: On 20/06/2026 Spot Bond					0.00000	91.50264				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374: On 25/04/2023 Spot Bond					0.00000	101.06015				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375: On 20/06/2026 Spot Bond					0.00000	88.06615				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376: On 20/06/2026 Spot Bond					0.00000	87.90281				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377: On 20/12/2026 Spot Bond					0.00000	101.62173				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378: On 23/09/2023 Spot Bond					0.00000	101.96996				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379: On 20/12/2026 Spot Bond					0.00000	101.78568				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381: On 15/02/2025 Spot Bond					0.00000	100.35423				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384: On 15/02/2025 Spot Bond					0.00000	100.35423				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC38(On 16/02/2025 Spot Bond					0.00000	100.33239				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38(On 16/02/2025 Spot Bond					0.00000	100.33239				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38(On 07/12/2023 Spot Bond					0.00000	100.26889				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38(On 30/04/2027 Spot Bond					0.00000	100.84262				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39(On 25/04/2023 Spot Bond					0.00000	100.99626				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39(On 25/04/2023 Spot Bond					0.00000	101.46305				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39(On 11/11/2024 Spot Bond					0.00000	100.53256				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39(On 27/03/2024 Spot Bond					0.00000	101.79077				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39(On 31/01/2027 Spot Bond					0.00000	100.84258				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39(On 21/07/2025 Spot Bond					0.00000	100.98133				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39(On 31/03/2023 Spot Bond			14.99000	14.99000	14.99000	99.47815				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39(On 21/07/2025 Spot Bond					0.00000	101.04121				0.00	0	
Total FRC398 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 FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	101.11568				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	101.18971				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			11.56500	11.56500	11.56500	100.55379				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	102.34240				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	100.38792				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond			13.69000	13.69000	13.69000	98.63369				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond			11.56000	11.56000	11.56000	102.71966				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40: On 06/07/2027 Spot Bond					0.00000	101.63007				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40: On 13/10/2026 Spot Bond					0.00000	101.32396				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	102.15184				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40: On 23/09/2025 Spot Bond			11.88000	11.88000	11.88000	100.54603				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41: On 30/04/2027 Spot Bond					0.00000	100.84262				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.91026				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.18067				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.94607				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.23158				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	100.17454				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	103.25744				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.91017				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.18004				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.93854				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 30/04/2026 Spot Bond					0.00000	100.84262				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	102.01903				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC42: On 27/09/2028 Spot Bond					0.00000	102.05713				0.00	0	2,500,000,00
Total FRC422 SPOT										0.00	0	2,500,000,00
Total For FRC422										0.00	0	2,500,000,00
FRC42: On 27/09/2028 Spot Bond					0.00000	102.05713				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	100.16976				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.84251				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	101.69759				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	101.78877				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 21/06/2027 Spot Bond					0.00000	101.82930				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	100.84269				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.90676				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.16625				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.84255				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.16625				0.00	0	
Total FRC433 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 FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.17425				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	100.23658				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	101.82777				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/01/2030 Spot Bond			10.45000	10.45000	10.45000	101.22325				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	99.74212				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	99.73512				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/07/2025 Spot Bond					0.00000	100.91547				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.16785				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.16785				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	101.21020				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	101.11355				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	100.83333				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC445 On 31/08/2027 Spot Bond					0.00000	100.16625				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.35000	106.13898	5.35000	106.12027				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.52000	114.51195	5.52000	114.49150				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.18673				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.75922				0.00	0	1,480,000,00
Total FRJ24 SPOT										0.00	0	1,480,000,00
Total For FRJ24										0.00	0	1,480,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	101.72949				0.00	15,300,000,000	25,377,200,00
Total FRJ25 SPOT										0.00	15,300,000,000	25,377,200,00
Total For FRJ25										0.00	15,300,000,000	25,377,200,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.55597				0.00	0	280,000,00
Total FRJ26 SPOT										0.00	0	280,000,00
Total For FRJ26										0.00	0	280,000,00
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.99428				0.00	0	920,000,00
Total FRJ27 SPOT										0.00	0	920,000,00
Total For FRJ27										0.00	0	920,000,00
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.91920				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.41863				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.01434				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ295 On 20/04/2029 Spot Bond					0.00000	100.89145				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.50057				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			5.12800	5.12800	5.12800	99.23509				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.49000	5.49000	5.49000	114.89827				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.57178				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.63000	113.03525	5.63000	113.01477				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.61000	223.27284	5.61000	223.23230				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.77000	111.18882	5.77000	111.16826				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.61000	5.61000	5.61000	223.23230				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.96000	160.69075	4.96000	160.66447				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	114.76802	3.70500	114.75307				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.57000	113.83786	5.57000	113.81740				0.00	0	
Total FRS119 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 FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.73000	220.93504	5.73000	220.89422				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.78000	219.96955	5.78000	219.92860				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			4.14000	163.41739	4.14000	163.39422				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.81000	219.39268	5.81000	219.35167				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.77000	111.18882	5.77000	111.16826				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.95000	208.84544	4.95000	208.81103				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			6.52000	101.89557	6.52000	101.87469				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			5.16000	206.74028	5.16000	206.70507				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			5.22000	206.14329	5.22000	206.10784				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			6.32000	209.85651	6.32000	209.81446				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			6.47000	102.48505	6.47000	102.46419				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.77000	5.77000	5.77000	111.16826				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.75000	111.45037	5.75000	111.42979				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.03000	208.04059	5.03000	208.00587				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.09000	214.09454	6.09000	214.05296				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.16000	206.74028	5.16000	206.70507				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.16000	206.74028	5.16000	206.70507				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.56100	212.81038	4.56100	212.77755				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.91000	160.85537	4.91000	160.82927				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.51000	203.28566	5.51000	203.24914				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.55000	202.89509	5.55000	202.85842				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.88000	160.95424	4.88000	160.92826				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.02500	208.09078	5.02500	208.05609				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15: On 31/03/2028 Spot Bond			5.56000	5.56000	5.56000	202.76087				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	101.11075				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	101.72424				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	101.66630				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	172.28491				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	136.56765				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	189.20451				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	254.00976				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	100.51916				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	100.57811				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20: On 12/08/2025 Spot Bond					0.00000	100.40811				0.00	0	
Total FRS200 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 FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.19927				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	101.14524				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.29912				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	101.45991				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.61349				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 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	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.42085				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 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	
FRS231 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	
FRS232 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	
FRS233 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	
FRS234 On 31/03/2032 Spot Bond					0.00000	119.74282				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 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	
FRS237 On 13/10/2023 Spot Bond					0.00000	106.90875				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	105.92299				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24: On 12/12/2025 Spot Bond					0.00000	71.66310				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	99.89877				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	111.90579				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	101.48332				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25: On 22/02/2024 Spot Bond					0.00000	98.95182				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	100.08905				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25: On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25: On 23/01/2024 Spot Bond					0.00000	114.39075				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26: On 25/03/2024 Spot Bond					0.00000	102.18473				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26: On 28/02/2031 Spot Bond					0.00000	100.17312				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	

Contract 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 FRS262										0.00	0	
FRS262 On 31/03/2032 Spot Bond					0.00000	101.67558				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	116.31220				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.68477				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 31/03/2032 Spot Bond					0.00000	101.67740				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	101.99473				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	102.08687				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.72840				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.75229				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			11.13500	11.13500	11.13500	93.90338				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			11.13500	11.13500	11.13500	93.90338				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.86505				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	97.16601				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			12.37900	12.37900	12.37900	89.41270				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	94.72210				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	93.15744				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	98.12260				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 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	
FRS295 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	
FRS296 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	
FRS297 On 09/05/2025 Spot Bond					0.00000	101.39518				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	105.83719				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30(On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30 On 16/05/2027 Spot Bond					0.00000	100.36496				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 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	
FRS30 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	
FRS30 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	
FRS30 On 06/07/2023 Spot Bond					0.00000	101.36487				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	100.84262				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30 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	
FRS30 On 31/07/2023 Spot Bond					0.00000	99.83000				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30 On 13/07/2027 Spot Bond					0.00000	107.93490				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS31(On 21/09/2023 Spot Bond			10.22000	10.22000	10.22000	102.46538				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	101.76923				0.00	0	
Total FRS311 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 FRS311									0.00	0	
FRS31: On 28/09/2025 Spot Bond					0.00000	103.36528			0.00	0	
Total FRS312 SPOT									0.00	0	
Total For FRS312									0.00	0	
FRS31: On 27/04/2024 Spot Bond					0.00000	100.72348			0.00	0	
Total FRS313 SPOT									0.00	0	
Total For FRS313									0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.40500	4.40500	4.40500	323.15703			0.00	0	
Total FRS36 SPOT									0.00	0	
Total For FRS36									0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.78500	325.14873	3.78500	325.10551		1,135,500,000,000.00		300,000,000	
Total FRS37 SPOT								1,135,500,000,000.00		300,000,000	
Total For FRS37								1,135,500,000,000.00		300,000,000	
FRS43 On 07/12/2023 Spot Bond			4.14500	4.14500	4.14500	323.97196			0.00	0	
Total FRS43 SPOT									0.00	0	
Total For FRS43									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.62571			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.47000	104.42826	5.47000	104.40977			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.10000	64.86803	5.10000	108.92469			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			4.03000	4.03000	4.03000	163.76482			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.31000	4.31000	4.31000	162.82355			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.20500	5.20500	5.20500	320.66881			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.57000	7.57000	7.57000	102.09634			0.00	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
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.26000	102.58845	9.26000	102.56308				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.44000	104.23672	9.44000	104.21059				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.67500	101.17507	9.67500	101.14881			932,625,495,000.00		96,395,400	47,826,900
Total FRX26 SPOT									932,625,495,000.00		96,395,400	47,826,900
Total For FRX26									932,625,495,000.00		96,395,400	47,826,900
FRX27 On 07/03/2027 Spot Bond			9.73000	104.10148	9.73000	104.07416				0.00	0	1,328,746,600
Total FRX27 SPOT										0.00	0	1,328,746,600
Total For FRX27										0.00	0	1,328,746,600
FRX28 On 26/07/2028 Spot Bond			10.50000	102.07312	10.50000	102.04474				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			11.12500	96.73004	11.12500	96.70159				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			11.23000	93.63568	11.23000	93.60788				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			11.36000	97.17941	11.36000	97.14991				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.46000	67.76864	12.46000	67.74614				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.36430				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.22059				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.21037				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.21728				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.21931				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.89365				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.91279				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	102.02811				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.56186				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.25976				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.26919				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.33384				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.94000	113.98024	4.94000	113.96158				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.09181				0.00	0	
Total GRT07 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 GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.47900	102.75911	8.47900	102.73567				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.58561				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.23000	103.62777	8.23000	103.60481				0.00	0	600,000,00
Total GRT21 SPOT										0.00	0	600,000,00
Total For GRT21										0.00	0	600,000,00
GRT23 On 16/10/2024 Spot Bond					0.00000	101.80912				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.03003				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.71793				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.34698				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.44913				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.90509				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.40885				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.18701				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.05281				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.37561				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.83471				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.52845				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.43058				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.70423				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.46068				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.71945				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.16846				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.37112				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.19288				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	99.86692				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT50 On 10/06/2027 Spot Bond					0.00000	99.82647				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	100.45747				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.19211				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.41165				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.85000	9.85000	9.85000	99.75716				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H12T16 On 20/01/2023 Spot Bond					0.00000	100.56252				0.00	0	
Total H12T16 SPOT										0.00	0	
Total For H12T16										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	101.68969				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T20 On 04/04/2023 Spot Bond					0.00000	101.22756				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T21 On 30/12/2022 Spot Bond					0.00000	101.27780				0.00	0	
Total H12T21 SPOT										0.00	0	
Total For H12T21										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	100.68647				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.56363				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T6 On 28/02/2023 Spot Bond					0.00000	100.15355				0.00	0	
Total HC5T6 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 HC5T6										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.52076				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.55237				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	99.90742				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	99.84924				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.97766				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.48609				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	100.49784				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.43416				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.41594				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	101.49803				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			5.06500	321.15583	5.06500	321.10215				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.19500	5.19500	5.19500	321.59135				0.00	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 HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.47000	97.24508	11.47000	97.21562				0.00	0	27,000,000,00
Total HWAY30 SPOT										0.00	0	27,000,000,00
Total For HWAY30										0.00	0	27,000,000,00
HWAY3 On 28/02/2033 Spot Bond			5.50000	75.43641	5.50000	107.38644				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.69500	82.54496	12.69500	82.51735		15,179,651,435,500.00		1,195,718,900	0	4,896,503,00
Total HWAY34 SPOT								15,179,651,435,500.00		1,195,718,900	0	4,896,503,00
Total For HWAY34								15,179,651,435,500.00		1,195,718,900	0	4,896,503,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.29844	100.00000	12.27137				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.79500	81.27707	12.79500	81.24969				0.00	0	4,590,000,00
Total HWAY35 SPOT										0.00	0	4,590,000,00
Total For HWAY35										0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.29446	100.00000	12.26740				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.54000	165.44935	3.46000	165.70218		484,175,008,248,000.00		136,772,601,200	0	673,726,731,50
Total I2025 SPOT								484,175,008,248,000.00		136,772,601,200	0	673,726,731,50
Total For I2025								484,175,008,248,000.00		136,772,601,200	0	673,726,731,50
I2029 On 31/03/2029 Spot Bond			4.64000	115.80559	4.47000	116.93401		336,366,362,880,000.00		288,009,992,000	0	163,938,715,40
Total I2029 SPOT								336,366,362,880,000.00		288,009,992,000	0	163,938,715,40
Total For I2029								336,366,362,880,000.00		288,009,992,000	0	163,938,715,40
I2033 On 28/02/2033 Spot Bond			4.90000	110.46938	4.85000	110.94473		298,119,297,930,000.00		264,922,305,700	0	426,971,470,50
Total I2033 SPOT								298,119,297,930,000.00		264,922,305,700	0	426,971,470,50
Total For I2033								298,119,297,930,000.00		264,922,305,700	0	426,971,470,50
I2038 On 31/01/2038 Spot Bond			4.85000	124.02244	4.87000	123.70525		399,428,033,703,650.00		82,356,295,609	0	348,884,144,10
Total I2038 SPOT								399,428,033,703,650.00		82,356,295,609	0	348,884,144,10
Total For I2038								399,428,033,703,650.00		82,356,295,609	0	348,884,144,10
I2046 On 31/03/2046 Spot Bond			5.00000	105.95475	4.85000	108.47828		082,557,261,000,000.00		216,511,452,200	0	461,597,307,60
Total I2046 SPOT								082,557,261,000,000.00		216,511,452,200	0	461,597,307,60
Total For I2046								082,557,261,000,000.00		216,511,452,200	0	461,597,307,60

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 31/12/2050 Spot Bond			4.89000	109.82582	4.94000	108.86368			705,543,307,244,130.00	144,282,884,917	443,156,849,21
Total I2050 SPOT									15,543,307,244,130.00	144,282,884,917	443,156,849,21
Total For I2050									15,543,307,244,130.00	144,282,884,917	443,156,849,21
IBG01 On 07/02/2025 Spot Bond					0.00000	100.39321			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.15141			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.86500	321.77480	4.86500	321.72276			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.43823			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.48175			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.39321			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.07399			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.21254			0.00	0	
Total IBL135 SPOT									0.00	0	
Total For IBL135									0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.28861			0.00	0	
Total IBL136 SPOT									0.00	0	
Total For IBL136									0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.75723			0.00	0	
Total IBL137 SPOT									0.00	0	
Total For IBL137									0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.69652			0.00	0	
Total IBL138 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.21221				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.59671				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.43788				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.24125				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.24711				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.20715				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.84137				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.74371				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.50583				0.00	6,000,000,000	3,000,000,000
Total IBL160 SPOT										0.00	6,000,000,000	3,000,000,000
Total For IBL160										0.00	6,000,000,000	3,000,000,000
IBL161 On 15/02/2023 Spot Bond					0.00000	100.99906				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.05988				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.08568				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.48504				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.13843				0.00	4,000,000,000	2,000,000,000
Total IBL168 SPOT										0.00	4,000,000,000	2,000,000,000
Total For IBL168										0.00	4,000,000,000	2,000,000,000
IBL177 On 19/07/2024 Spot Bond					0.00000	100.93369				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.61542				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.25075				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.44256				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	99.80439				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.50610				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.16151				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.54318				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.47747				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL200 On 02/12/2024 Spot Bond					0.00000	99.92457				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.57994				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	99.92354				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	99.92597				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	99.93416				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	99.92840				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.66904				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.73040				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.28763				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.77500	6.77500	6.77500	100.13138				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.77500	6.77500	6.77500	100.13031				0.00	0	
Total IBL212 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 IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.77500	6.77500	6.77500	100.13770				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.77500	6.77500	6.77500	100.12538				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	99.48230				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.62768				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.49442				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			10.22000	10.22000	10.22000	100.53122				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.28430				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.75810				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			8.78000	8.78000	8.78000	98.93138				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.52163				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	100.43730				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.25448				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	98.49900				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	95.22631				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	99.92723				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	99.83383				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	99.82900				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.58223				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.68000	9.68000	9.68000	102.41051				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.49382				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.54024				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.80210				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL236 On 06/07/2024 Spot Bond					0.00000	98.58980				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.49670				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	101.00420				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.06547				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	102.80570				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.72637				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.75870				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.55650				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.62000	10.62000	10.62000	97.62577				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.35077				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.48077				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.73000	103.41481	8.73000	101.77200				0.00	0	
Total IBL248 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 IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	101.09978				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.53702				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	100.18494				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.03000	104.45360	9.03000	104.42853				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.01152				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.26000	99.10042	10.26000	99.07303				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.84000	97.98631	11.84000	97.84179				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.82000	99.99431	10.82000	99.96536				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.62669				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.92110				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.53122				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.52946				0.00	0	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 Intert
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	101.46815				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.50782				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.11770				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.43640				0.00	0	13,500,000.00
Total IDCG23 SPOT										0.00	0	13,500,000.00
Total For IDCG23										0.00	0	13,500,000.00
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.65614				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.57000	98.40998	9.57000	98.38485				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.29557				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.16244				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.27388				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.01910				0.00	4,000,000,000	2,000,000.00
Total INLV07 SPOT										0.00	4,000,000,000	2,000,000.00
Total For INLV07										0.00	4,000,000,000	2,000,000.00
INLV08 On 12/06/2026 Spot Bond					0.00000	104.25663				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV09 On 24/08/2026 Spot Bond					0.00000	100.73224				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	99.99954				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.61533				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.65224				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.55401				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.55443				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.04159				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.50714				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.51415				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.80341				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.47250				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.40670				0.00	0	
Total IPF32 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 IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.73887				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC40 On 25/02/2023 Spot Bond					0.00000	100.23374				0.00	0	
Total IPFC40 SPOT										0.00	0	
Total For IPFC40										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.16902				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.82000	200.28120	5.82000	200.24355				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.79044				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.72000	201.24477	5.72000	201.20747				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.27980				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.15936				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.21059				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.74789				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	99.86515				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.69208				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.02370				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.30105				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.43175				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.90000	103.38672	7.90000	103.36442				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.21245				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.96000	102.06628	7.96000	102.04463				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.82716				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.95000	101.65121	7.95000	101.62932				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC201 On 10/09/2026 Spot Bond					0.00000	99.83854				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.89000	101.63512	7.89000	101.61340				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.47506				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	99.97678				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	101.49154				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			8.25000	8.25000	8.25000	101.63119				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.95000	8.95000	8.95000	100.99456		214,800,000,000.00		24,000,000	12,000,000	
Total IVC212 SPOT								214,800,000,000.00		24,000,000	12,000,000	
Total For IVC212								214,800,000,000.00		24,000,000	12,000,000	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.81265				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.78343				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			7.43000	7.43000	7.43000	100.90568				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			9.18000	99.52417	9.18000	99.49963				0.00	0	
Total IVC216 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			6.51000	101.04154	6.51000	100.93718				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.51285				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	103.21507				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.80600				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.23279				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	101.49502				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.02268				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			10.19000	10.19000	10.19000	99.81598				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	101.32343				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			9.16500	9.16500	9.16500	100.93797				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond					0.00000	101.09045				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	100.19235				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVZ120 On 02/12/2022 Spot Bond			7.55000	7.55000	7.55000	7.55000				0.00	0	
Total IVZ120 SPOT										0.00	0	
Total For IVZ120										0.00	0	
IVZ123 On 19/01/2023 Spot Bond			7.65000	7.65000	7.65000	98.96292				0.00	0	
Total IVZ123 SPOT										0.00	0	
Total For IVZ123										0.00	0	
IVZ124 On 08/12/2022 Spot Bond			7.55000	7.55000	7.55000	99.83479				0.00	0	
Total IVZ124 SPOT										0.00	0	
Total For IVZ124										0.00	0	
IVZ125 On 15/12/2022 Spot Bond			7.55000	7.55000	7.55000	99.69069				0.00	0	
Total IVZ125 SPOT										0.00	0	
Total For IVZ125										0.00	0	
IVZ127 On 31/01/2023 Spot Bond			7.65000	7.65000	7.65000	98.71722				0.00	0	
Total IVZ127 SPOT										0.00	0	
Total For IVZ127										0.00	0	
IVZ129 On 02/02/2023 Spot Bond			7.65000	7.65000	7.65000	98.70321		224,145,000,000.00		29,300,000,000	29,300,000,000	
Total IVZ129 SPOT								24,145,000,000,000.00		29,300,000,000	29,300,000,000	
Total For IVZ129								24,145,000,000,000.00		29,300,000,000	29,300,000,000	
IVZ130 On 07/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00		30,000,000,000	30,000,000,000	
Total IVZ130 SPOT								10,000,000,000,000.00		30,000,000,000	30,000,000,000	
Total For IVZ130								10,000,000,000,000.00		30,000,000,000	30,000,000,000	
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	101.89123				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.20490				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.88932				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP017 On 19/10/2023 Spot Bond					0.00000	101.04682				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.28128				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.79646				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	99.78538				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.78715				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.28641				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.02335				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	101.13500				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	101.16953				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP026 On 28/09/2025 Spot Bond					0.00000	101.45569				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP027 On 28/09/2027 Spot Bond					0.00000	101.49526				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP028 On 18/11/2025 Spot Bond					0.00000	100.27666				0.00	0	
Total KAP028 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 KAP028										0.00	0	
KAP02 On 18/11/2027 Spot Bond					0.00000	100.28298				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.32000	113.34246	10.32000	113.31097				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.41084				0.00	0	150,000,00
Total LGL08 SPOT										0.00	0	150,000,00
Total For LGL08										0.00	0	150,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	102.30255				0.00	0	2,500,000,00
Total LGL09 SPOT										0.00	0	2,500,000,00
Total For LGL09										0.00	0	2,500,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	102.20697				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	102.73148				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.77045				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	101.54705				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.56943				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.24165				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	100.24977				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	100.25788				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	102.30155				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	102.50355				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	100.29172				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	100.26870				0.00	0	50,000,00
Total MBF070 SPOT										0.00	0	50,000,00
Total For MBF070										0.00	0	50,000,00
MBF07 On 17/09/2024 Spot Bond					0.00000	101.46629				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	100.22395				0.00	0	10,000,000,00
Total MBF072 SPOT										0.00	0	10,000,000,00
Total For MBF072										0.00	0	10,000,000,00
MBF07: On 30/09/2025 Spot Bond					0.00000	101.34714				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04i On 23/02/2023 Spot Bond					0.00000	100.17578				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.75135				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.64477				0.00	0	31,320,000,00
Total MBP045 SPOT										0.00	0	31,320,000,00
Total For MBP045										0.00	0	31,320,000,00
MBP04: On 26/02/2024 Spot Bond					0.00000	100.51647				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04' On 27/03/2024 Spot Bond					0.00000	101.70954				0.00	0	100,000,00
Total MBP049 SPOT										0.00	0	100,000,00
Total For MBP049										0.00	0	100,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	99.94814				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	101.41599				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			9.57000	9.57000	9.57000	107.54355			114,840,000,000.00		12,000,000	6,000,00
Total MMIG04 SPOT									114,840,000,000.00		12,000,000	6,000,00
Total For MMIG04									114,840,000,000.00		12,000,000	6,000,00
MMIG0' On 19/10/2028 Spot Bond					0.00000	102.02962				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0' On 18/09/2024 Spot Bond					0.00000	102.39531				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.74949				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			10.22000	96.92870	10.22000	96.90231				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.16761				0.00	0	920,000,00
Total MML03 SPOT										0.00	0	920,000,00
Total For MML03										0.00	0	920,000,00
MML04 On 15/03/2028 Spot Bond			10.47000	90.99125	10.47000	91.47165				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.37097				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			11.15000	95.16799	11.15000	95.13946				0.00	0	
Total MML06 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 MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.96668				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.57239				0.00	2,750,000,000	4,950,000,000
Total MTN12 SPOT										0.00	2,750,000,000	4,950,000,000
Total For MTN12										0.00	2,750,000,000	4,950,000,000
MTN13 On 04/06/2025 Spot Bond					0.00000	101.72448				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.16300				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.06007				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.20472				0.00	0	353,239,200
Total MTN18 SPOT										0.00	0	353,239,200
Total For MTN18										0.00	0	353,239,200
MTN19 On 07/03/2025 Spot Bond					0.00000	100.90357				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.06660				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.45745				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.58563				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			10.16500	97.92998	10.16500	97.90360				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.47269				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	102.35890				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.99802				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.79390				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.24236				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.65094				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.07306				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.08454				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.21368				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	100.26433				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	100.37944				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	100.39252				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/11/2023 Spot Bond					0.00000	100.23347				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.45966				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.22957				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.22970				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	100.20686				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.18441				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.48729				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.79643				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	102.05918				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.30079				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.92000	104.18289	8.92000	104.15819				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			11.10000	101.89265	11.10000	101.86274				0.00	0	
Total NAM04 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 NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.96597				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.68986				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.84609				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.68390				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.60777				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.46500	103.60522	8.46500	103.58149				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			9.27800	103.28997	9.27800	103.26452		17,628,200,000,000.00		1,900,000,000	950,000,000	
Total NBK16A SPOT								17,628,200,000,000.00		1,900,000,000	950,000,000	
Total For NBK16A								17,628,200,000,000.00		1,900,000,000	950,000,000	
NBK17 On 22/04/2026 Spot Bond			9.85000	101.51616	9.85000	101.48935		669,800,000,000.00		68,000,000	34,000,000	
Total NBK17A SPOT								669,800,000,000.00		68,000,000	34,000,000	
Total For NBK17A								669,800,000,000.00		68,000,000	34,000,000	
NBK20 On 01/06/2026 Spot Bond			9.77000	101.87417	9.77000	101.84748		41,169,412,200,000.00		4,213,860,000	2,106,930,000	
Total NBK20A SPOT								41,169,412,200,000.00		4,213,860,000	2,106,930,000	
Total For NBK20A								41,169,412,200,000.00		4,213,860,000	2,106,930,000	
NBK21 On 21/07/2027 Spot Bond			10.04500	106.11257	10.04500	106.08431				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.69800	105.59551	8.69800	105.57068		17,535,168,000,000.00		2,016,000,000	2,008,000,000	
Total NBK23A SPOT								17,535,168,000,000.00		2,016,000,000	2,008,000,000	
Total For NBK23A								17,535,168,000,000.00		2,016,000,000	2,008,000,000	
NBK24 On 19/11/2027 Spot Bond			9.74000	105.13902	9.74000	105.11140				0.00	0	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total NBK24A SPOT										0.00	0	2,000,000.00
Total For NBK24A										0.00	0	2,000,000.00
NBK25/ On 17/02/2023 Spot Bond			8.30000	8.30000	8.30000	103.61007				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.07944				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	74.08305	100.00000	73.94058				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.85383				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			9.66500	105.05960	9.66500	105.03221				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			8.40500	104.43480	8.40500	104.41144				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			9.81000	105.72896	9.81000	105.70145				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			8.49000	104.06463	8.49000	104.04113				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			8.25000	101.72610	8.25000	101.70338				0.00	0	980,000.00
Total NBK31A SPOT										0.00	0	980,000.00
Total For NBK31A										0.00	0	980,000.00
NBK31I On 17/02/2023 Spot Bond					0.00000	100.54227				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	100.92940				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK36I On 10/05/2026 Spot Bond					0.00000	103.42565				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	80.99108				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.05489				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.12305				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.48169				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.95785				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.29216				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.87840				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.30947				0.00	26,560,000,000	26,560,000,000
Total NBK50B SPOT										0.00	26,560,000,000	26,560,000,000
Total For NBK50B										0.00	26,560,000,000	26,560,000,000
NBK52I On 21/02/2024 Spot Bond					0.00000	100.56965				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.79903				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.68836				0.00	0	
Total NBK54B 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 NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.96970				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.75955				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.09976				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.20594				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.16806				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.88966				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.96415				0.00	0	9,500,200,00
Total NBK62 SPOT										0.00	0	9,500,200,00
Total For NBK62										0.00	0	9,500,200,00
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.47415				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.62829				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			11.06500	101.78887	11.06500	101.75859				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	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
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.61778				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.72000	101.95741	10.72000	101.92800				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.62829				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.64496				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.66598				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.02593				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.02593				0.00	520,000,000	260,000,000
Total NDAL03 SPOT										0.00	520,000,000	260,000,000
Total For NDAL03										0.00	520,000,000	260,000,000
NGL01 On 01/07/2025 Spot Bond					0.00000	100.21833				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.39336				0.00	0	2,623,300,000
Total NGL04 SPOT										0.00	0	2,623,300,000
Total For NGL04										0.00	0	2,623,300,000
NGL05 On 26/07/2023 Spot Bond					0.00000	101.73619				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.03344				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.38292				0.00	0	
Total NGL07 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 NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.26178				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.60608				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.59014				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	100.31207				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	103.36098				0.00	0	
Total NGLT11B SPOT										0.00	0	
Total For NGLT11B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.55069				0.00	1,750,000,000	350,000,000
Total NGT103 SPOT										0.00	1,750,000,000	350,000,000
Total For NGT103										0.00	1,750,000,000	350,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	105.36943				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	102.77795				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.51880				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.21678				0.00	34,000,000,000	17,000,000,000
Total NGT107 SPOT										0.00	34,000,000,000	17,000,000,000
Total For NGT107										0.00	34,000,000,000	17,000,000,000
NGT10 On 08/09/2026 Spot Bond					0.00000	103.46079				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.80808				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11(On 27/12/2026 Spot Bond					0.00000	102.14505				0.00	10,000,000,000	5,000,000,00
Total NGT110 SPOT										0.00	10,000,000,000	5,000,000,00
Total For NGT110										0.00	10,000,000,000	5,000,000,00
NGT11(On 23/04/2027 Spot Bond					0.00000	101.11843				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G(On 16/06/2026 Spot Bond					0.00000	104.34956				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	99.80657				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01(On 11/05/2025 Spot Bond					0.00000	104.10997				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	101.57161				0.00	820,000,000	860,000,00
Total NHM018 SPOT										0.00	820,000,000	860,000,00
Total For NHM018										0.00	820,000,000	860,000,00
NHM01(On 25/05/2024 Spot Bond					0.00000	103.61724				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02(On 25/11/2023 Spot Bond					0.00000	102.39516				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02(On 26/11/2026 Spot Bond					0.00000	101.12260				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02(On 23/09/2027 Spot Bond					0.00000	101.90674				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02(On 21/10/2025 Spot Bond					0.00000	101.10343				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI202 On 07/12/2033 Spot Bond			5.78000	5.78000	5.78000	219.92860				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.53000	4.53000	4.53000	213.09736				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.21500	4.21500	4.21500	163.14215				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.36000	5.36000	5.36000	111.07002				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			5.62000	5.62000	5.62000	113.14805				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.32000	4.32000	4.32000	162.79005				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	270.80765	3.45000	270.77412				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.12000	4.12000	4.12000	163.46152				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.17500	4.17500	4.17500	216.79923				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.32000	215.31019	4.32000	215.27835				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.64000	88.13852	5.64000	112.88165				0.00	0	
Total NILB17 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 NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.51456				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	142.55085				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.07407				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.42064				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.22787				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.19730				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	98.99411				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	126.12855				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	97.84463				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.22203				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.55374				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	100.46608				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	156.15081				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	149.51106				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.85738				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	95.49291				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	85.41171				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.72828				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.85255				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN075 On 18/03/2024 Spot Bond					0.00000	95.20722				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	92.65636				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.83479				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.70668				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.68730				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	99.80937				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.68730				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	96.93762				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	91.95252				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	101.66802				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.77700				0.00	0	
Total NN176 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 NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			11.10000	11.10000	11.10000	99.49725				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.78500	10.78500	10.78500	101.40218				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.81000	10.81000	10.81000	97.79089				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	101.13886				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	125.09000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	117.48000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	127.65000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	125.52000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	132.59131				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF042 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	
NNF046 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	
NNF080 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	
NNF081 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	
NNF084 On 23/01/2023 Spot Bond					0.00000	100.81639				0.00	0	
Total NNF087 SPOT										0.00	0	
Total For NNF087										0.00	0	
NNF087 On 27/01/2023 Spot Bond					0.00000	100.69915				0.00	0	
Total NNF088 SPOT										0.00	0	
Total For NNF088										0.00	0	
NNF088 On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF089 On 30/05/2023 Spot Bond					0.00000	100.15639				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	123.24137				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	87.95077				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.24340				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.21658				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.22548				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.22924				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	108.30357				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.23178				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.25183				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.23678				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	109.95773				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.18964				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			5.44500	208.07725	5.44500	208.04068				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.83000	101.99402	11.83000	101.96183				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	13.12948	100.00000	13.10027				0.00	0	
Total NRA028/R186 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For NRA028/R186									0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.55874			0.00	0	300,000,00
Total NTC23 SPOT									0.00	0	300,000,00
Total For NTC23									0.00	0	300,000,00
NTC26 On 07/12/2023 Spot Bond					0.00000	100.53823			0.00	0	
Total NTC26 SPOT									0.00	0	
Total For NTC26									0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.07016			0.00	0	
Total NTC27 SPOT									0.00	0	
Total For NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.28441			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.77265			0.00	0	
Total NTC33 SPOT									0.00	0	
Total For NTC33									0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.50684			0.00	0	
Total NTC34 SPOT									0.00	0	
Total For NTC34									0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	99.97781			0.00	0	
Total NTC35 SPOT									0.00	0	
Total For NTC35									0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.20365			0.00	0	
Total NTC36 SPOT									0.00	0	
Total For NTC36									0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	101.48097			0.00	0	
Total NTC37 SPOT									0.00	0	
Total For NTC37									0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.63183			0.00	0	
Total NTCG01 SPOT									0.00	0	
Total For NTCG01									0.00	0	
OML07 On 19/03/2025 Spot Bond			8.99000	106.33496	8.99000	106.30913		143,840,000,000.00		16,000,000	1,538,000,00
Total OML07 SPOT								143,840,000,000.00		16,000,000	1,538,000,00
Total For OML07								143,840,000,000.00		16,000,000	1,538,000,00
OML10 On 14/09/2025 Spot Bond			9.39500	107.27098	9.39500	107.24378		0.00		0	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 OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.39534				0.00	500,000,000	800,000,00
Total OML11 SPOT										0.00	500,000,000	800,000,00
Total For OML11										0.00	500,000,000	800,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	102.00720				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.98963				0.00	0	3,000,000,00
Total OML13 SPOT										0.00	0	3,000,000,00
Total For OML13										0.00	0	3,000,000,00
OML14 On 23/06/2027 Spot Bond					0.00000	101.59704				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	100.75410				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.04868				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.72805				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.02780				0.00	0	30,000,000,00
Total PEP03 SPOT										0.00	0	30,000,000,00
Total For PEP03										0.00	0	30,000,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	101.13138				0.00	0	12,600,000,00
Total PEP04 SPOT										0.00	0	12,600,000,00
Total For PEP04										0.00	0	12,600,000,00
PMM56 On 28/02/2023 Spot Bond					0.00000	100.21007				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.27007				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	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
PMM58 On 28/02/2025 Spot Bond					0.00000	100.15280				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			9.16500	109.26278	9.32000	108.70965			922,568,674,372,500.00	1,409,991,126,500	2,239,043,577,00	
Total R186 SPOT									2,568,674,372,500.00	409,991,126,500	239,043,577,00	
Total For R186									2,568,674,372,500.00	409,991,126,500	239,043,577,00	
R197 On 07/12/2023 Spot Bond			3.79000	325.13296	3.79500	325.07395			171,953,816,000,000.00	45,370,400,000	529,033,683,20	
Total R197 SPOT									1,953,816,000,000.00	45,370,400,000	529,033,683,20	
Total For R197									1,953,816,000,000.00	45,370,400,000	529,033,683,20	
R202 On 07/12/2033 Spot Bond			4.81000	239.63138	4.78000	240.23360			200,559,478,132,000.00	41,696,357,200	128,633,219,50	
Total R202 SPOT									10,559,478,132,000.00	41,696,357,200	128,633,219,50	
Total For R202									10,559,478,132,000.00	41,696,357,200	128,633,219,50	
R2023 On 28/02/2023 Spot Bond			7.30000	102.17883	7.30000	102.15873			412,961,000,000,000.00	56,570,000,000	434,690,000,00	
Total R2023 SPOT									12,961,000,000,000.00	56,570,000,000	434,690,000,00	
Total For R2023									12,961,000,000,000.00	56,570,000,000	434,690,000,00	
R2030 On 31/01/2030 Spot Bond			10.73500	89.36848	10.97000	88.29918			676,856,689,633,500.00	1,832,962,896,100	2,702,189,462,40	
Total R2030 SPOT									6,856,689,633,500.00	832,962,896,100	702,189,462,40	
Total For R2030									6,856,689,633,500.00	832,962,896,100	702,189,462,40	
R2032 On 31/03/2032 Spot Bond			11.26000	84.42039	11.51000	83.15409			748,192,959,144,000.00	1,753,835,964,400	2,094,291,776,20	
Total R2032 SPOT									18,192,959,144,000.00	753,835,964,400	094,291,776,20	
Total For R2032									18,192,959,144,000.00	753,835,964,400	094,291,776,20	
R2035 On 28/02/2035 Spot Bond			11.61500	84.71186	11.90000	83.10770			109,242,470,352,500.00	1,300,838,783,500	1,648,523,250,80	
Total R2035 SPOT									19,242,470,352,500.00	300,838,783,500	648,523,250,80	
Total For R2035									19,242,470,352,500.00	300,838,783,500	648,523,250,80	
R2037 On 31/01/2037 Spot Bond			11.80000	80.50998	12.08000	78.92951			418,608,191,540,000.00	967,678,660,300	1,831,882,572,30	
Total R2037 SPOT									18,608,191,540,000.00	967,678,660,300	331,882,572,30	
Total For R2037									18,608,191,540,000.00	967,678,660,300	331,882,572,30	
R2040 On 31/01/2040 Spot Bond			11.89500	82.14464	12.18500	80.40052			807,250,517,863,500.00	824,485,121,300	1,835,896,190,60	
Total R2040 SPOT									17,250,517,863,500.00	824,485,121,300	335,896,190,60	
Total For R2040									17,250,517,863,500.00	824,485,121,300	335,896,190,60	
R2044 On 31/01/2044 Spot Bond			11.83000	79.29561	12.12000	77.51856			399,882,064,667,000.00	540,987,494,900	1,530,684,046,90	
Total R2044 SPOT									19,882,064,667,000.00	540,987,494,900	530,684,046,90	
Total For R2044									19,882,064,667,000.00	540,987,494,900	530,684,046,90	
R2048 On 28/02/2048 Spot Bond			11.71000	78.49196	12.01000	76.59970			653,488,179,681,000.00	2,788,513,081,100	5,984,611,770,50	
Total R2048 SPOT									33,488,179,681,000.00	788,513,081,100	984,611,770,50	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2048									53,488,179,681,000.00	788,513,081,100	984,611,770,50
R209 On 31/03/2036 Spot Bond			11.63500	65.13352	11.92000	63.74189			205,846,059,031,500.00	361,482,256,900	721,611,782,10
Total R209 SPOT									15,846,059,031,500.00	361,482,256,900	721,611,782,10
Total For R209									15,846,059,031,500.00	361,482,256,900	721,611,782,10
R210 On 31/03/2028 Spot Bond			3.93500	219.37386	3.82000	220.57509			127,952,133,162,000.00	32,516,425,200	410,082,902,50
Total R210 SPOT									17,952,133,162,000.00	32,516,425,200	410,082,902,50
Total For R210									17,952,133,162,000.00	32,516,425,200	410,082,902,50
R213 On 28/02/2031 Spot Bond			11.09000	80.16344	11.34000	79.01602			675,023,295,666,000.00	421,553,047,400	623,571,156,30
Total R213 SPOT									15,023,295,666,000.00	421,553,047,400	623,571,156,30
Total For R213									15,023,295,666,000.00	421,553,047,400	623,571,156,30
R214 On 28/02/2041 Spot Bond			11.74000	62.68091	12.03000	61.21309			1,034,531,811,116,000.00	343,656,883,400	645,551,248,30
Total R214 SPOT									34,531,811,116,000.00	343,656,883,400	645,551,248,30
Total For R214									34,531,811,116,000.00	343,656,883,400	645,551,248,30
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.00473			0.00	0	600,000,00
Total RDFB14 SPOT									0.00	0	600,000,00
Total For RDFB14									0.00	0	600,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.30622			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.69198			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.86799			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.56313			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.55391			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.60071			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.37120			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.76028				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.49318				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.52024				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.58657				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.64874				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.77810				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	96.19759				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16:On 07/12/2023 Spot Bond					0.00000	99.96676				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.54489				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30:On 17/11/2023 Spot Bond					0.00000	100.56316				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40:On 29/01/2024 Spot Bond					0.00000	101.08825				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED50 On 05/12/2023 Spot Bond					0.00000	100.03206				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	99.92115				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.69387				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.99761				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.91889				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.33977				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.08692				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.61112				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	101.13335				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	35,000,000,000	17,500,000,000	
Total RES60 SPOT									10,000,000,000,000.00	35,000,000,000	17,500,000,000	
Total For RES60									10,000,000,000,000.00	35,000,000,000	17,500,000,000	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.52712				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.50539				0.00	0	
Total RFCA2 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 RFCA2										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.60701				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.56464				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.70161				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.65064				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.65064				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.93276				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.86080				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	103.21284				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.19000	100.22538	9.19000	100.20078				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.15500	91.93837	12.15500	91.90874				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.64000	94.60117	12.64000	94.56949				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.15347				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.65000	96.42482	11.65000	96.39499				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	100.86060				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.16041				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.85000	101.16967	9.85000	101.14280				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.01442				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.72000	104.55323	8.72000	104.52899				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.89500	95.39162	9.89500	95.36617				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			10.18500	98.45057	10.18500	98.42385				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.47500	103.17846	9.47500	103.15208				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.57000	102.30306	9.57000	102.27707				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SBS39 On 29/01/2030 Spot Bond			11.29500	95.79724	11.29500	95.76865			10,165,500,000,000.00	900,000,000	450,000,000
Total SBS39 SPOT									10,165,500,000,000.00	900,000,000	450,000,000
Total For SBS39									10,165,500,000,000.00	900,000,000	450,000,000
SBS42 On 12/11/2025 Spot Bond			9.73500	102.98032	9.73500	102.95329			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			10.18500	103.14590	10.18500	103.11759			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.22000	103.88653	7.22000	103.86626			0.00	0	
Total SBS46 SPOT									0.00	0	
Total For SBS46									0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.66490			0.00	0	
Total SBS47 SPOT									0.00	0	
Total For SBS47									0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.28500	9.28500	9.28500	103.90044			0.00	0	
Total SBS51 SPOT									0.00	0	
Total For SBS51									0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.81443			0.00	0	
Total SBS52 SPOT									0.00	0	
Total For SBS52									0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.61004			0.00	0	
Total SBS53 SPOT									0.00	0	
Total For SBS53									0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	100.78754			0.00	0	
Total SBS57 SPOT									0.00	0	
Total For SBS57									0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	101.67038			0.00	0	
Total SBS58 SPOT									0.00	0	
Total For SBS58									0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.08786			0.00	0	
Total SBS60 SPOT									0.00	0	
Total For SBS60									0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.06211			0.00	0	
Total SBS62 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 SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.20681				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.46735				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.76705				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.72443				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.42624				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.09309				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.57708				0.00	2,500,000,000	2,500,000,000
Total SBS70 SPOT										0.00	2,500,000,000	2,500,000,000
Total For SBS70										0.00	2,500,000,000	2,500,000,000
SBS71 On 02/02/2027 Spot Bond					0.00000	100.48143				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.04901				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.83188				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.86678				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.06411				0.00	600,000,000	300,000,000

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 SBS76 SPOT										0.00	600,000,000	300,000,000
Total For SBS76										0.00	600,000,000	300,000,000
SBS77 On 19/10/2027 Spot Bond					0.00000	100.96202				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	100.11415				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	100.11720				0.00	1,000,000,000	500,000,000
Total SBS79 SPOT										0.00	1,000,000,000	500,000,000
Total For SBS79										0.00	1,000,000,000	500,000,000
SBSI11 On 07/12/2023 Spot Bond			4.69500	322.30237	4.69500	322.25169			3,474,300,000,000.00		740,000,000	370,000,000
Total SBSI11 SPOT									3,474,300,000,000.00		740,000,000	370,000,000
Total For SBSI11									3,474,300,000,000.00		740,000,000	370,000,000
SBSI14 On 07/12/2033 Spot Bond			5.68000	5.68000	5.68000	221.86485				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.06472				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.67068				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.72973				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	106.27051				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			250,000,000,000,000.00		2,500,000,000	2,500,000,000
Total SBT105 SPOT									250,000,000,000,000.00		2,500,000,000	2,500,000,000
Total For SBT105									250,000,000,000,000.00		2,500,000,000	2,500,000,000
SBT106 On 31/12/2026 Spot Bond					0.00000	102.30992				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT107 On 08/04/2027 Spot Bond					0.00000	102.00968				0.00	4,000,000,000	4,000,000,000
Total SBT107 SPOT										0.00	4,000,000,000	4,000,000,000
Total For SBT107										0.00	4,000,000,000	4,000,000,000
SBT108 On 13/07/2027 Spot Bond					0.00000	101.52159				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT109 On 31/12/2027 Spot Bond					0.00000	100.39511				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	100.85518				0.00	600,000,000	2,100,000,000
Total SBT201 SPOT										0.00	600,000,000	2,100,000,000
Total For SBT201										0.00	600,000,000	2,100,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	100.91899				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.15500	101.25933	9.15500	101.23444				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.07782				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.66594				0.00	5,000,000,000	2,900,000,000
Total SBT206 SPOT										0.00	5,000,000,000	2,900,000,000
Total For SBT206										0.00	5,000,000,000	2,900,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	106.47610				0.00	0	275,000,000
Total SBT207 SPOT										0.00	0	275,000,000
Total For SBT207										0.00	0	275,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	102.49274				0.00	5,000,000,000	2,500,000,000
Total SBT208 SPOT										0.00	5,000,000,000	2,500,000,000
Total For SBT208										0.00	5,000,000,000	2,500,000,000
SBT209 On 29/06/2026 Spot Bond					0.00000	102.54081				0.00	460,000,000	230,000,000
Total SBT209 SPOT										0.00	460,000,000	230,000,000
Total For SBT209										0.00	460,000,000	230,000,000
SLI5 On 16/08/2026 Spot Bond					0.00000	100.55646				0.00	0	
Total SLI5 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 SLI5									0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.69485			0.00	0	
Total SLI6 SPOT									0.00	0	
Total For SLI6									0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.27000	94.73249	10.27000	94.70671		10,270,000,000,000.00	1,000,000,000	500,000,000	
Total SLI7 SPOT								10,270,000,000,000.00	1,000,000,000	500,000,000	
Total For SLI7								10,270,000,000,000.00	1,000,000,000	500,000,000	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.69837			0.00	0	
Total SLRA6 SPOT								0.00	0		
Total For SLRA6								0.00	0		
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.38288			0.00	0	
Total SLRA7 SPOT								0.00	0		
Total For SLRA7								0.00	0		
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.37718			0.00	0	
Total SLRA8 SPOT								0.00	0		
Total For SLRA8								0.00	0		
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.39408			0.00	0	
Total SLRA9 SPOT								0.00	0		
Total For SLRA9								0.00	0		
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.40562			0.00	0	
Total SLRB6 SPOT								0.00	0		
Total For SLRB6								0.00	0		
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.39991			0.00	0	
Total SLRB7 SPOT								0.00	0		
Total For SLRB7								0.00	0		
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.38853			0.00	0	
Total SLRB8 SPOT								0.00	0		
Total For SLRB8								0.00	0		
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.40541			0.00	0	
Total SLRB9 SPOT								0.00	0		
Total For SLRB9								0.00	0		
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.41697			0.00	0	
Total SLRC6 SPOT								0.00	0		
Total For SLRC6								0.00	0		
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.41410			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.41123				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.42806				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.99500	102.69616	8.99500	102.67162				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.14982				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	102.11063				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	101.00805				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.18170				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.42400				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.21058				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.21543				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.21098				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.21651				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	102.22400				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.38419				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.99938				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.55454				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.56592				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	101.10961				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	101.07540				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.92831				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.60100				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.96000	4.96000	4.96000	160.66447				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			9.29500	108.82133	9.29500	108.79433				0.00	0	
Total SSN017 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 SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			10.83000	81.35405	10.83000	81.33035				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	98.77543				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	101.15547				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			8.70000	102.33588	8.70000	102.31193				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.57000	113.83786	5.57000	113.81740				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.52332				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.74030				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.71238				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.82500	4.82500	4.82500	321.84707				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			4.36500	4.36500	4.36500	162.63945				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.77000	5.77000	5.77000	111.16826				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			5.31000	5.31000	5.31000	111.39051				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			5.00000	5.00000	5.00000	208.30739				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.19850				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.19614				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 15/06/2023 Spot Bond					0.00000	99.78412				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	99.78748				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	103.00104				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.65586				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	101.63187				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	101.17464				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	100.20242				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 12/09/2025 Spot Bond					0.00000	99.84998				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.57019				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.65500	5.65500	5.65500	222.35207				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.70579				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.20141				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	99.97585				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			11.63500	85.45712	11.63500	85.43086				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.84582				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.98000	208.54320	4.98000	208.50868				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.83500	218.91332	5.83500	218.87227				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.46531				0.00	0	
Total SSN107 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 SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	94.85755				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12 On 11/12/2022 Spot Bond					0.00000	99.87918				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.13010				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	97.07584				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	96.77033				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	97.30924				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14 On 09/12/2022 Spot Bond					0.00000	99.94384				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15 On 21/02/2024 Spot Bond					0.00000	100.19673				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16 On 08/06/2023 Spot Bond					0.00000	99.95723				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16 On 12/12/2022 Spot Bond					0.00000	102.77492				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN17 On 28/02/2025 Spot Bond					0.00000	98.35161				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17 On 28/02/2027 Spot Bond					0.00000	100.57126				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN174 On 31/03/2046 Spot Bond			4.76930	109.89561	4.76930	109.87804				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN175 On 31/12/2050 Spot Bond			4.76500	45.19742	4.76500	112.21318				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN176 On 28/09/2027 Spot Bond					0.00000	102.11405				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN178 On 16/02/2023 Spot Bond					0.00000	100.29734				0.00	0	
Total SSN179 SPOT										0.00	0	
Total For SSN179										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.47496				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	100.13408				0.00	0	10,000,00
Total SST202 SPOT										0.00	0	10,000,00
Total For SST202										0.00	0	10,000,00
STF001 On 01/03/2027 Spot Bond					0.00000	102.69059				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.81000	99.70607	9.81000	99.67984				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.29613				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.29132				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.22231				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A13 On 21/02/2024 Spot Bond					0.00000	100.31646				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.22089				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.21684				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.22089				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.94000	100.06759	7.94000	100.04642				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.45000	100.23260	8.45000	100.21006				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.21382				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	100.19109				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.22299				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	100.19419				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			10.02000	103.32751	10.02000	98.12976				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.38037				0.00	0	
Total TC001 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 TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.46702				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.44554				0.00	0	5,060,000,00
Total TFS154 SPOT										0.00	0	5,060,000,00
Total For TFS154										0.00	0	5,060,000,00
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.25074				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.49885				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.69073				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.48398				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.03363				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.81514				0.00	0	3,420,000,00
Total TFS165 SPOT										0.00	0	3,420,000,00
Total For TFS165										0.00	0	3,420,000,00
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.88109				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.22979				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.00530				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.02398				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	99.87238				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.22318				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.29521				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A2 On 21/08/2024 Spot Bond					0.00000	100.22114				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			9.22000	101.33956	9.22000	101.31474				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.22317				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	100.22195				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			6.49000	100.51775	6.49000	100.50031				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.23089				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.40122				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.40122				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16B: On 21/08/2024 Spot Bond					0.00000	100.24631				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.24347				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.26294				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.25767				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.33051				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.36482				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.34464				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.23907				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.23301				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.23099				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.25361				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.24433				0.00	0	
Total TH17C2 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 TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.24311				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.32774				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.31285				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.30360				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.19882				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.23109				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.01213				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.25940				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.21048				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.29977				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.23218				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.19843				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH1801 SPOT										0.00	0	
Total For TH1801										0.00	0	
TH180:On 21/11/2023 Spot Bond					0.00000	100.18193				0.00	0	
Total TH1802 SPOT										0.00	0	
Total For TH1802										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.90000	103.51760	8.90000	103.49271				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.83217				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.05954				0.00	0	150,000,00
Total TL27 SPOT										0.00	0	150,000,00
Total For TL27										0.00	0	150,000,00
TL28 On 24/04/2025 Spot Bond			9.79000	100.04195	9.79000	100.01569				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.18252				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.49476				0.00	0	10,000,000,00
Total TL30 SPOT										0.00	0	10,000,000,00
Total For TL30										0.00	0	10,000,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	100.57025				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.91180				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.35000	102.15055	9.35000	102.12477			5,049,000,000,000.00		540,000,000	3,677,160,00
Total TN23 SPOT									5,049,000,000,000.00		540,000,000	3,677,160,00
Total For TN23									5,049,000,000,000.00		540,000,000	3,677,160,00
TN23/R On 06/11/2023 Spot Bond			100.00000	54.07202	100.00000	53.95103				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	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
TN25 On 19/08/2025 Spot Bond			10.17000	101.26280	10.17000	101.23551			2,034,293,913,000.00	200,028,900	1,766,622,10
Total TN25 SPOT									2,034,293,913,000.00	200,028,900	1,766,622,10
Total For TN25									2,034,293,913,000.00	200,028,900	1,766,622,10
TN25/R On 19/08/2025 Spot Bond			100.00000	22.23034	100.00000	22.18141			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			11.63000	90.51260	11.63000	90.48434			1,991,016,458,000.00	171,196,600	21,138,055,90
Total TN27 SPOT									1,991,016,458,000.00	171,196,600	21,138,055,90
Total For TN27									1,991,016,458,000.00	171,196,600	21,138,055,90
TN27/R On 14/11/2027 Spot Bond			100.00000	11.03392	100.00000	11.00923			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			11.90000	96.34171	11.90000	96.31145			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			12.53000	91.71564	12.53000	91.68502			2,389,072,546,000.00	190,668,200	1,012,600,50
Total TN30 SPOT									2,389,072,546,000.00	190,668,200	1,012,600,50
Total For TN30									2,389,072,546,000.00	190,668,200	1,012,600,50
TN30/R On 09/10/2030 Spot Bond			8.00000	116.03130	8.00000	116.00629			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			13.10700	93.56440	13.10700	93.53212			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			13.21000	84.98395	13.21000	84.95409			1,410,439,626,000.00	106,770,600	673,637,50
Total TN40 SPOT									1,410,439,626,000.00	106,770,600	673,637,50
Total For TN40									1,410,439,626,000.00	106,770,600	673,637,50
TN40/R On 09/10/2040 Spot Bond			10.75000	101.71171	10.75000	101.68246			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	100.58769			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.64194			0.00	0	
Total TNF27 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 TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.18000	100.42066	6.18000	100.89424				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.70365				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.50832				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.47182				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.56283				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			8.34000	98.87706	8.34000	101.31081				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM2 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	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	101.15082				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A4 On 13/04/2024 Spot Bond			8.70000	102.02811	8.70000	102.00424				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	101.15082				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond			9.35000	100.37634	9.35000	100.35115				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.93978				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.70610				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.68053				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.61748				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	102.02720				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	102.02720				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	98.78755				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	98.66932				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	98.17697				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.18913				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.93954				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.47936				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC42 On 02/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC421 SPOT										0.00	0	
Total For TWC421										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC42 On 07/12/2022 Spot Bond					0.00000	99.98000				0.00	0	
Total TWC423 SPOT										0.00	0	
Total For TWC423										0.00	0	
TWC42 On 10/01/2023 Spot Bond					0.00000	100.16850				0.00	0	
Total TWC424 SPOT										0.00	0	
Total For TWC424										0.00	0	
TWC42 On 12/01/2023 Spot Bond					0.00000	100.16833				0.00	0	
Total TWC425 SPOT										0.00	0	
Total For TWC425										0.00	0	
TWC42 On 16/01/2023 Spot Bond					0.00000	100.00006				0.00	0	
Total TWC426 SPOT										0.00	0	
Total For TWC426										0.00	0	
TWC42 On 28/01/2023 Spot Bond					0.00000	100.16780				0.00	0	
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
TWC42 On 03/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			620,000,000,000,000.00	6,200,000,000	45,300,000,000	
Total TWC428 SPOT									20,000,000,000,000.00	6,200,000,000	45,300,000,000	
Total For TWC428									20,000,000,000,000.00	6,200,000,000	45,300,000,000	
TWC42 On 27/02/2023 Spot Bond					0.00000	100.28537				0.00	0	15,700,000,000
Total TWC429 SPOT										0.00	0	15,700,000,000
Total For TWC429										0.00	0	15,700,000,000
UG26 On 09/03/2026 Spot Bond			11.64000	101.86747	11.64000	101.83563				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.36306				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.34257				0.00	0	
Total UU1A02 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 UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.37159				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.40844				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.41695				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.43056				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.49060				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.50191				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11: On 20/04/2023 Spot Bond					0.00000	101.19692				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14: On 27/08/2023 Spot Bond					0.00000	100.54869				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15: On 14/02/2023 Spot Bond					0.00000	100.37427				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16: On 14/02/2025 Spot Bond					0.00000	100.92710				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18: On 27/08/2024 Spot Bond					0.00000	100.39449				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19: On 27/08/2025 Spot Bond					0.00000	100.18779				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.19209				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.72715				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.61e+017	181,891,468,926	794,867,052,72
Total for SPOT :										1.61e+017	181,891,468,926	794,867,052,72
Total Futures										1.61e+017	181,891,492,535	794,868,488,80
Total Options										3 068 310.00	3,000	131,74
Grand Total:										1.61e+017	181,891,495,535	794,868,620,54