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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/12/2022

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			12.25873	75.16633	12.28110	75.06182			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.42241	72.85408	12.44564	72.74790			0.00	0	
ES33	On	03/08/2023	Bond Future			12.57253	74.38096	12.59667	74.27290			0.00	0	
ES33	On	02/11/2023	Bond Future			12.73512	72.13769	12.76030	72.02740			0.00	0	
ES33	On	01/02/2024	Bond Future			12.91595	73.61867	12.94228	73.50602			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	02/02/2023	Bond Future			12.51858	73.43419	12.52031	73.42474			0.00	0	4,15
ES42	On	04/05/2023	Bond Future			12.66784	70.61925	12.66957	70.60999			0.00	0	
ES42	On	03/08/2023	Bond Future			12.80148	72.10031	12.80321	72.09121			0.00	0	
ES42	On	02/11/2023	Bond Future			12.94521	69.34234	12.94701	69.33305			0.00	0	
ES42	On	01/02/2024	Bond Future			13.09671	70.76504	13.09861	70.75542			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			165.82959	165.82959	165.82613	165.82613			0.00	0	6,55

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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			169.09935	169.09935	169.09666	169.09666			0.00	0	
I2025	On	03/08/2023			170.89706	170.89706	170.89515	170.89515			0.00	0	
I2025	On	02/11/2023			174.46321	174.46321	174.46131	174.46131			0.00	0	
I2025	On	01/02/2024			176.26117	176.26117	176.25905	176.25905			0.00	0	
Total I2025 Future											0.00	0	6,56
Total For I2025											0.00	0	6,56
I2029	On	02/02/2023			119.32796	119.32796	119.33456	119.33456			0.00	0	1,41
I2029	On	04/05/2023			120.38533	120.38533	120.39269	120.39269			0.00	0	
I2029	On	03/08/2023			122.90667	122.90667	122.91477	122.91477			0.00	0	
I2029	On	02/11/2023			124.14218	124.14218	124.15049	124.15049			0.00	0	
I2029	On	01/02/2024			126.69358	126.69358	126.70184	126.70184			0.00	0	
Total I2029 Future											0.00	0	1,47
Total For I2029											0.00	0	1,47
I2033	On	02/02/2023			113.97845	113.97845	113.98353	113.98353			0.00	0	7,31
I2033	On	04/05/2023			114.83958	114.83958	114.84536	114.84536			0.00	0	
I2033	On	03/08/2023			117.24466	117.24466	117.25114	117.25114			0.00	0	
I2033	On	02/11/2023			118.27116	118.27116	118.27790	118.27790			0.00	0	
I2033	On	01/02/2024			120.70201	120.70201	120.70861	120.70861			0.00	0	
Total I2033 Future											0.00	0	7,31
Total For I2033											0.00	0	7,31
I2038	On	02/02/2023			126.60213	126.60213	125.53403	125.53403			0.00	0	4,11
I2038	On	04/05/2023			129.09838	129.09838	128.01008	128.01008			0.00	0	1,58
I2038	On	03/08/2023			129.84072	129.84072	128.73007	128.73007			0.00	0	
I2038	On	02/11/2023			132.55017	132.55017	131.41641	131.41641			0.00	0	
I2038	On	01/02/2024			133.26291	133.26291	132.10567	132.10567			0.00	0	
Total I2038 Future											0.00	0	5,70
Total For I2038											0.00	0	5,70
I2046	On	02/02/2023			113.31574	113.31574	111.53234	111.53234			0.00	0	13,68
I2046	On	04/05/2023			113.51443	113.51443	111.69659	111.69659			0.00	0	4,93
I2046	On	03/08/2023			115.89223	115.89223	114.03683	114.03683			0.00	0	
I2046	On	02/11/2023			116.22202	116.22202	114.32805	114.32805			0.00	0	
I2046	On	01/02/2024			118.61009	118.61009	116.67709	116.67709			0.00	0	
Total I2046 Future											0.00	0	18,62
Total For I2046											0.00	0	18,62
I2050	On	02/02/2023			114.53062	114.53062	111.71617	111.71617			0.00	0	10,71
I2050	On	04/05/2023			116.78880	116.78880	113.91924	113.91924			0.00	0	3,31
I2050	On	03/08/2023			117.05378	117.05378	114.12493	114.12493			0.00	0	
I2050	On	02/11/2023			119.49655	119.49655	116.50657	116.50657			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	01/02/2024	Bond Future			119.71155	119.71155	116.65989	116.65989			0.00	0	
Total I2050 Future												0.00	0	14,07
Total For I2050												0.00	0	14,07
R186	On	02/02/2023	Bond Future			8.77805	106.90903	8.81538	106.78467		5.70	2,565,816.72	24	72,51
R186	On	04/05/2023	Bond Future			8.85428	108.99060	8.89456	108.86439		5.74	0.00	0	12,21
R186	On	03/08/2023	Bond Future			8.89457	105.94154	8.93823	105.81325		5.49	0.00	0	
R186	On	02/11/2023	Bond Future			8.94197	108.12869	8.98973	107.99778		4.91	0.00	0	
R186	On	01/02/2024	Bond Future			9.01136	105.02041	9.06402	104.88669		4.61	0.00	0	
Total R186 Future												2,565,816.72	24	84,75
R186	On	02/02/2023	Bond Future	8.34	Put			1,778.26000	1.77826	1,672,530	4.83	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			166.07000	0.16607	183,480	4.81	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			1,831.37000	1.83137	1,724,420	4.81	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			173.35000	0.17335	191,360	4.82	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			1,804.71000	1.80471	1,698,360	4.82	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			180.83000	0.18083	199,460	4.83	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,414.21000	1.41421	1,471,140	5.69	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			1,585.21000	1.58521	1,515,930	5.69	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,382.77000	1.38277	1,438,860	5.68	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			1,616.53000	1.61653	1,546,410	5.68	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,398.57000	1.39857	1,455,080	5.69	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			1,600.94000	1.60094	1,531,240	5.69	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			990.43000	0.99043	947,740	5.90	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,332.74000	3.33274	3,418,600	5.91	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			982.95000	0.98295	940,520	5.91	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,290.66000	3.29066	3,376,010	5.89	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			997.96000	0.99796	955,020	5.89	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,311.68000	3.31168	3,397,280	5.90	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,579.14000	2.57914	2,654,700	4.98	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			1,490.16000	1.49016	1,434,810	4.98	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,607.39000	4.60739	4,705,470	5.54	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			781.40000	0.78140	748,570	5.54	0.00	0	1,71
R186	On	02/11/2023	Bond Future	9.15	Call			2,171.71000	2.17171	2,240,650	4.86	0.00	0	1,71
R186	On	02/11/2023	Bond Future	9.15	Put			1,733.95000	1.73395	1,671,980	4.86	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			2,561.61000	2.56161	2,636,910	4.98	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			1,499.66000	1.49966	1,444,050	4.98	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,596.71000	2.59671	2,672,550	4.99	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			1,480.71000	1.48071	1,425,640	4.99	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			1,563.22000	1.56322	1,507,450	4.75	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,678.52000	2.67852	2,756,000	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 Intere
R186	On	01/02/2024	Bond Future	9.50	Put			1,579.75000	1.57975	1,523,510	4.74	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			2,695.05000	2.69505	2,772,760	4.75	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			1,571.25000	1.57125	1,515,240	4.75	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,712.04000	2.71204	2,789,990	4.75	0.00	0	
Total R186 Option												0.00	0	3,43
Total For R186												2,565,816.72	24	88,22
R197	On	02/02/2023	Bond Future			328.49310	328.49310	328.45533	328.45533			0.00	0	9;
R197	On	04/05/2023	Bond Future			334.96952	334.96952	334.93273	334.93273			0.00	0	
R197	On	03/08/2023	Bond Future			332.91813	332.91813	332.88222	332.88222			0.00	0	
R197	On	02/11/2023	Bond Future			339.86541	339.86541	339.82887	339.82887			0.00	0	
Total R197 Future												0.00	0	97
Total For R197												0.00	0	97
R202	On	02/02/2023	Bond Future			246.12741	246.12741	246.13884	246.13884			0.00	0	5,9
R202	On	04/05/2023	Bond Future			250.97981	250.97981	250.99290	250.99290			0.00	0	
R202	On	03/08/2023	Bond Future			251.42019	251.42019	251.43461	251.43461			0.00	0	
R202	On	02/11/2023	Bond Future			256.66668	256.66668	256.68152	256.68152			0.00	0	
R202	On	01/02/2024	Bond Future			256.98815	256.98815	257.00314	257.00314			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			10.20558	89.32703	10.25811	89.08770		10.32	0.00	0	92,3;
R2030	On	04/05/2023	Bond Future			10.32335	91.06700	10.37844	90.82351		11.10	0.00	0	
R2030	On	03/08/2023	Bond Future			10.42614	88.94602	10.48404	88.69796		10.97	0.00	0	
R2030	On	02/11/2023	Bond Future			10.52853	90.78240	10.58947	90.52925		9.49	0.00	0	
R2030	On	01/02/2024	Bond Future			10.64947	88.62210	10.71384	88.36364		9.00	0.00	0	
Total R2030 Future												0.00	0	92,37
R2030	On	02/02/2023	Bond Future	11.12	Call			4,057.28000	4.05728	4,258,090	11.69	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			244.30000	0.24430	205,780	11.69	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			4,210.79000	4.21079	4,414,000	11.77	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			606.78000	0.60678	678,660	9.08	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			1,836.87000	1.83687	1,669,420	9.08	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			624.84000	0.62484	698,180	9.11	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Put			5,579.75000	5.57975	5,342,850	7.91	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			5,742.14000	5.74214	5,962,640	12.55	0.00	0	5,0
R2030	On	02/02/2023	Bond Future	11.55	Put			104.53000	0.10453	85,700	12.55	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			321.39000	0.32139	367,020	8.59	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			2,436.25000	2.43625	2,242,550	8.59	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			359.18000	0.35918	408,700	8.66	0.00	0	3
R2030	On	02/02/2023	Bond Future	11.16	Put			225.94000	0.22594	189,820	11.77	0.00	0	3

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030	On	02/02/2023	Bond Future	11.35	Call			4,950.83000	4.95083	5,163,720	12.16	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			155.62000	0.15562	129,180	12.16	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call			20.33000	0.02033	24,670	7.88	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			5,002.06000	5.00206	4,767,070	7.88	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			179.63000	0.17963	208,930	8.22	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			1,808.67000	1.80867	1,642,680	9.11	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			643.10000	0.64310	717,890	9.13	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			1,780.69000	1.78069	1,616,150	9.13	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			2,953.45000	2.95345	2,743,420	8.22	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			309.43000	0.30943	353,780	8.56	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			2,471.16000	2.47116	2,276,180	8.56	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			2,333.61000	2.33361	2,143,800	8.66	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			520.95000	0.52095	585,620	8.95	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			1,982.82000	1.98282	1,808,160	8.95	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Call			2.46000	0.00246	3,030	7.98	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			6,908.74000	6.90874	6,669,980	7.98	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			8.97000	0.00897	10,960	7.92	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			5,774.33000	5.77433	5,536,990	7.92	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			11.07000	0.01107	13,500	7.91	0.00	0	38
R2030	On	04/05/2023	Bond Future	12.50	Put			324.17000	0.32417	297,830	13.08	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call			2,804.95000	2.80495	2,934,110	11.13	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			2,095.71000	2.09571	1,981,380	11.13	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			3,086.41000	3.08641	3,223,030	11.22	0.00	0	38
R2030	On	04/05/2023	Bond Future	11.34	Put			999.42000	0.99942	932,930	11.87	0.00	0	18
R2030	On	04/05/2023	Bond Future	10.42	Call			2,513.94000	2.51394	2,634,760	11.04	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put			2,330.81000	2.33081	2,208,140	11.04	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			2,755.14000	2.75514	2,882,930	11.12	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			508.68000	0.50868	470,160	12.60	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call			9,091.70000	9.09170	9,308,850	13.08	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			2,114.44000	2.11444	1,999,430	11.12	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			1,133.04000	1.13304	1,202,090	10.75	0.00	0	47
R2030	On	04/05/2023	Bond Future	9.67	Put			4,329.46000	4.32946	4,155,020	10.75	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			1,288.75000	1.28875	1,364,900	10.77	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			1,898.37000	1.89837	1,791,500	11.22	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			5,116.88000	5.11688	5,293,880	11.87	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put			3,331.82000	3.33182	3,179,370	10.80	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			533.03000	0.53303	569,590	11.03	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			6,742.44000	6.74244	6,535,510	11.03	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			1,015.89000	1.01589	1,079,370	10.73	0.00	0	18
R2030	On	04/05/2023	Bond Future	10.52	Put			2,133.31000	2.13331	2,017,610	11.12	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2030	On	04/05/2023	Bond Future	10.53	Call		2,779.99000	2.77999	2,908,470	11.12		0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Call		6,034.91000	6.03491	6,224,640	12.16		0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		764.18000	0.76418	710,420	12.16		0.00	0	38
R2030	On	04/05/2023	Bond Future	12.04	Call		7,472.13000	7.47213	7,677,100	12.60		0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put		4,628.69000	4.62869	4,448,680	10.73		0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Put		3,979.47000	3.97947	3,812,130	10.77		0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call		1,642.06000	1.64206	1,733,100	10.80		0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.57	Call		9,333.81000	9.33381	9,552,810	13.08		0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		296.22000	0.29622	271,730	13.08		0.00	0	38
R2030	On	03/08/2023	Bond Future	10.40	Call		2,810.62000	2.81062	2,929,060	10.73		0.00	0	1,08
R2030	On	03/08/2023	Bond Future	10.65	Put		2,674.78000	2.67478	2,559,130	10.90		0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		1,658.10000	1.65810	1,576,790	11.48		0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		5,254.36000	5.25436	5,421,550	11.49		0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		1,646.51000	1.64651	1,565,640	11.49		0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		5,283.66000	5.28366	5,451,280	11.50		0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		1,635.24000	1.63524	1,554,800	11.50		0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		691.45000	0.69145	651,770	12.69		0.00	0	1,08
R2030	On	03/08/2023	Bond Future	12.89	Call		10,118.35000	10.11835	10,333,930	12.84		0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		541.88000	0.54188	509,400	12.84		0.00	0	38
R2030	On	03/08/2023	Bond Future	11.34	Call		5,225.36000	5.22536	5,392,110	11.48		0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Put		3,170.95000	3.17095	3,041,330	10.73		0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		3,380.97000	3.38097	3,513,380	10.90		0.00	0	38
R2030	On	03/08/2023	Bond Future	12.59	Call		9,148.04000	9.14804	9,356,420	12.69		0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		3,638.00000	3.63800	3,776,530	9.53		0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		2,770.40000	2.77040	2,655,780	9.53		0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		3,662.21000	3.66221	3,801,250	9.54		0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		2,753.67000	2.75367	2,639,560	9.54		0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		3,686.17000	3.68617	3,825,710	9.54		0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		2,736.71000	2.73671	2,623,100	9.54		0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		2,264.99000	2.26499	2,168,770	9.28		0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Call		4,794.52000	4.79452	4,955,910	9.26		0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		2,290.41000	2.29041	2,193,340	9.26		0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call		4,820.42000	4.82042	4,982,230	9.27		0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		2,277.67000	2.27767	2,181,020	9.27		0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		4,846.37000	4.84637	5,008,610	9.28		0.00	0	
Total R2030 Option												0.00	0	19,98
Total For R2030												0.00	0	112,38
R2032	On	02/02/2023	Bond Future			10.80917	88.29111	10.86165	88.02138	12.42		0.00	0	112,08
R2032	On	04/05/2023	Bond Future			10.93152	85.85023	10.98622	85.57573	14.19	858,502.30	10	66,48	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere	
R2032	On	03/08/2023	Bond Future			11.03745	87.62951	11.09448	87.34975		13.58	0.00	0	2,60
R2032	On	02/11/2023	Bond Future			11.15207	85.27802	11.21168	84.99252		12.15	0.00	0	
R2032	On	01/02/2024	Bond Future			11.27962	87.01045	11.34201	86.71902		11.02	0.00	0	
Total R2032 Future											858,502.30	10	181,07	
R2032	On	02/02/2023	Bond Future	9.31	Call			2.22000	0.00222	2,700	9.53	0.00	0	40
R2032	On	02/02/2023	Bond Future	9.31	Put			8,477.31000	8.47731	8,208,060	9.53	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Put			5,074.00000	5.07400	4,814,690	9.62	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Call			9,041.66000	9.04166	9,302,170	16.23	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			46.91000	0.04691	37,690	16.23	0.00	0	70
R2032	On	02/02/2023	Bond Future	11.50	Call			3,688.69000	3.68869	3,891,610	13.65	0.00	0	
R2032	On	02/02/2023	Bond Future	11.50	Put			496.45000	0.49645	429,640	13.65	0.00	0	8,00
R2032	On	02/02/2023	Bond Future	11.69	Call			4,463.88000	4.46388	4,682,680	14.08	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			352.34000	0.35234	301,410	14.08	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			5,095.54000	5.09554	5,324,500	14.41	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			267.94000	0.26794	227,170	14.41	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.50	Call			612.33000	0.61233	681,750	11.08	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			2,494.29000	2.49429	2,293,980	11.08	0.00	0	40
R2032	On	02/02/2023	Bond Future	10.67	Call			959.85000	0.95985	1,054,780	11.55	0.00	0	70
R2032	On	02/02/2023	Bond Future	10.67	Put			1,950.38000	1.95038	1,775,580	11.55	0.00	0	
R2032	On	02/02/2023	Bond Future	11.45	Call			3,490.09000	3.49009	3,688,270	13.53	0.00	0	
R2032	On	02/02/2023	Bond Future	11.45	Put			542.08000	0.54208	470,530	13.53	0.00	0	8,00
R2032	On	02/02/2023	Bond Future	10.38	Call			419.67000	0.41967	472,330	10.73	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			2,938.23000	2.93823	2,721,160	10.73	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			434.01000	0.43401	488,000	10.76	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			2,899.29000	2.89929	2,683,550	10.76	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			448.65000	0.44865	503,990	10.79	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			2,860.69000	2.86069	2,646,300	10.79	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			178.60000	0.17860	205,740	10.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			3,880.30000	3.88030	3,637,710	10.09	0.00	0	40
R2032	On	02/02/2023	Bond Future	10.22	Call			230.87000	0.23087	264,140	10.27	0.00	0	50
R2032	On	02/02/2023	Bond Future	9.47	Call			5.85000	0.00585	7,070	9.56	0.00	0	50
R2032	On	02/02/2023	Bond Future	9.47	Put			7,557.19000	7.55719	7,288,680	9.56	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			57.52000	0.05752	67,940	9.62	0.00	0	70
R2032	On	02/02/2023	Bond Future	10.22	Put			3,607.82000	3.60782	3,371,360	10.27	0.00	0	
R2032	On	02/02/2023	Bond Future	10.30	Call			315.94000	0.31594	358,400	10.50	0.00	0	8,00
R2032	On	02/02/2023	Bond Future	10.30	Put			3,262.32000	3.26232	3,035,050	10.50	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			2,579.65000	2.57965	2,703,960	13.80	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			3,164.28000	3.16428	3,014,090	13.80	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			3,113.05000	3.11305	2,964,400	13.81	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/05/2023	Bond Future	11.37	Call		3,974.68000	3.97468	4,135,830	14.33	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put		2,081.33000	2.08133	1,967,980	14.33	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call		2,008.44000	2.00844	2,113,510	13.60	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		3,868.80000	3.86880	3,699,370	13.60	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		11,458.97000	11.45897	11,708,690	16.70	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		309.41000	0.30941	284,630	16.70	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.88	Call		2,604.36000	2.60436	2,729,440	13.80	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		3,138.48000	3.13848	2,989,060	13.80	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,629.40000	2.62940	2,755,250	13.81	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		5,555.60000	5.55560	5,731,000	14.10	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,425.61000	2.42561	2,321,250	14.10	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		5,586.74000	5.58674	5,762,630	14.11	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,410.20000	2.41020	2,306,330	14.11	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		5,617.94000	5.61794	5,794,330	14.12	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,394.88000	2.39488	2,291,510	14.12	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		6,029.00000	6.02900	6,211,720	14.27	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,204.40000	2.20440	2,107,360	14.27	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		3,711.65000	3.71165	3,572,040	11.92	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		3,824.37000	3.82437	3,970,830	11.92	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		3,689.17000	3.68917	3,550,130	11.92	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,773.68000	3.77368	3,918,990	11.91	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		3,733.93000	3.73393	3,593,740	11.91	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,799.14000	3.79914	3,945,030	11.92	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		5,320.16000	5.32016	5,495,000	11.32	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		3,040.70000	3.04070	2,924,110	11.32	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		5,348.73000	5.34873	5,524,050	11.33	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		3,024.33000	3.02433	2,908,220	11.33	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		5,291.64000	5.29164	5,466,000	11.31	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		3,057.15000	3.05715	2,940,080	11.31	0.00	0	
Total R2032 Option											0.00	0	35,31
Total For R2032											858,502.30	10	216,38
R2035	On	02/02/2023	Bond Future			11.29659	88.17110	11.32361	88.01573	15.18	0.00	0	145,70
R2035	On	04/05/2023	Bond Future			11.41871	85.38460	11.44671	85.22673	16.62	0.00	0	104,37
R2035	On	03/08/2023	Bond Future			11.52789	87.15373	11.55694	86.99300	15.82	0.00	0	
R2035	On	02/11/2023	Bond Future			11.64771	84.44717	11.67794	84.28315	14.62	0.00	0	
R2035	On	01/02/2024	Bond Future			11.78265	86.16293	11.81418	85.99547	13.27	0.00	0	
Total R2035 Future											0.00	0	250,01
R2035	On	02/02/2023	Bond Future	9.81	Call		27.40000	0.02740	28,040	13.93	0.00	0	58
R2035	On	02/02/2023	Bond Future	11.94	Call		4,074.68000	4.07468	4,179,560	15.89	0.00	0	

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	11.94	Put			638.65000	0.63865	588,160	15.89	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			4,245.92000	4.24592	4,353,280	15.96	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			593.90000	0.59390	545,890	15.96	0.00	0	38
R2035	On	02/02/2023	Bond Future	13.22	Call			10,002.69000	10.00269	10,151,270	17.89	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			747.79000	0.74779	775,480	14.31	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			3,351.00000	3.35100	3,223,320	14.31	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,081.55000	1.08155	1,120,310	14.51	0.00	0	97
R2035	On	02/02/2023	Bond Future	11.05	Put			2,673.84000	2.67384	2,557,230	14.51	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,104.05000	1.10405	1,143,510	14.53	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			8,874.69000	8.87469	8,720,290	13.92	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			431.68000	0.43168	447,980	14.07	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			4,368.33000	4.36833	4,229,260	14.07	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			713.89000	0.71389	740,400	14.29	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			3,437.14000	3.43714	3,308,280	14.29	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			730.71000	0.73071	757,800	14.30	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			48.79000	0.04879	42,000	17.89	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Call			151.82000	0.15182	157,160	13.91	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Put			6,333.50000	6.33350	6,183,470	13.91	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			365.67000	0.36567	379,480	14.01	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			4,671.00000	4.67100	4,529,440	14.01	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			408.83000	0.40883	424,270	14.05	0.00	0	38
R2035	On	02/02/2023	Bond Future	11.06	Put			2,637.39000	2.63739	2,521,480	14.53	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			9,395.72000	9.39572	9,240,990	13.93	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			31.99000	0.03199	32,780	13.93	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			9,134.35000	9.13435	8,979,770	13.93	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			37.25000	0.03725	38,220	13.92	0.00	0	38
R2035	On	02/02/2023	Bond Future	10.64	Put			4,468.13000	4.46813	4,328,200	14.05	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			3,393.91000	3.39391	3,265,630	14.30	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			782.60000	0.78260	751,170	18.71	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call			2,570.89000	2.57089	2,629,310	15.88	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put			4,149.74000	4.14974	4,050,290	15.88	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call			2,647.98000	2.64798	2,707,670	15.91	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			4,053.63000	4.05363	3,955,450	15.91	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			2,674.14000	2.67414	2,734,260	15.92	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			4,022.17000	4.02217	3,924,420	15.92	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call			517.06000	0.51706	531,980	15.43	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put			10,234.85000	10.23485	10,091,900	15.43	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			1,109.71000	1.10971	1,139,440	15.45	0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put			7,185.09000	7.18509	7,056,950	15.45	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			1,373.18000	1.37318	1,408,930	15.46	0.00	0	38

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035	On	04/05/2023	Bond Future	11.22	Call		2,700.25000	2.70025	2,760,790	15.93		0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		3,990.71000	3.99071	3,893,380	15.93		0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		6,887.42000	6.88742	6,995,270	17.66		0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put		1,448.05000	1.44805	1,398,030	17.66		0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		9,783.10000	9.78310	9,909,540	18.71		0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put		6,339.55000	6.33955	6,217,430	15.46		0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		3,235.02000	3.23502	3,163,720	16.12		0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		5,567.16000	5.56716	5,655,980	16.10		0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		3,275.34000	3.27534	3,203,430	16.10		0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		5,600.02000	5.60002	5,689,150	16.11		0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		3,255.12000	3.25512	3,183,520	16.11		0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		5,632.95000	5.63295	5,722,380	16.12		0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		3,862.43000	3.86243	3,934,320	14.31		0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		5,221.36000	5.22136	5,129,230	14.31		0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		3,809.75000	3.80975	3,881,000	14.29		0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		5,279.66000	5.27966	5,186,890	14.29		0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		3,836.05000	3.83605	3,907,620	14.30		0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		5,250.45000	5.25045	5,158,000	14.30		0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		3,894.59000	3.89459	3,820,940	13.45		0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		5,884.87000	5.88487	5,978,950	13.45		0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put		3,874.06000	3.87406	3,800,680	13.45		0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call		5,823.53000	5.82353	5,917,060	13.44		0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put		3,915.24000	3.91524	3,841,310	13.44		0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		5,854.17000	5.85417	5,947,980	13.45		0.00	0	
Total R2035 Option												0.00	0	8,47
Total For R2035												0.00	0	258,48
R2037	On	02/02/2023	Bond Future			11.50331	79.51783	11.52513	79.39139	17.16		0.00	0	133,64
R2037	On	04/05/2023	Bond Future			11.62860	81.06684	11.65117	80.93843	17.86		0.00	0	
R2037	On	03/08/2023	Bond Future			11.74425	78.48846	11.76764	78.35776	17.95		0.00	0	
R2037	On	02/11/2023	Bond Future			11.85737	80.10902	11.88165	79.97561	15.82		0.00	0	
R2037	On	01/02/2024	Bond Future			11.98365	77.48119	12.00892	77.34493	15.19		0.00	0	
Total R2037 Future												0.00	0	133,64
R2037	On	02/02/2023	Bond Future	11.05	Call		712.76000	0.71276	730,520	16.08		0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		3,534.76000	3.53476	3,426,080	16.08		0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		799.24000	0.79924	819,260	16.14		0.00	0	51
R2037	On	02/02/2023	Bond Future	11.10	Put		3,317.37000	3.31737	3,210,950	16.14		0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call		3,397.41000	3.39741	3,469,440	17.56		0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put		883.17000	0.88317	828,760	17.56		0.00	0	51
R2037	On	02/02/2023	Bond Future	11.03	Call		680.09000	0.68009	696,990	16.06		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	02/02/2023	Bond Future	11.03	Put		3,624.10000	3.62410	3,514,560	16.06	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		696.29000	0.69629	713,620	16.07	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		3,579.26000	3.57926	3,470,150	16.07	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call		4,380.44000	4.38044	4,444,230	18.15	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put		2,764.06000	2.76406	2,699,440	18.15	0.00	0	7(
R2037	On	04/05/2023	Bond Future	11.03	Call		1,864.39000	1.86439	1,898,400	16.91	0.00	0	4(
R2037	On	04/05/2023	Bond Future	11.03	Put		5,513.83000	5.51383	5,419,430	16.91	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		2,487.26000	2.48726	2,529,960	17.21	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		4,520.60000	4.52060	4,434,890	17.21	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		2,512.78000	2.51278	2,555,810	17.23	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		4,487.16000	4.48716	4,401,780	17.23	0.00	0	
R2037	On	04/05/2023	Bond Future	10.95	Call		1,700.41000	1.70041	1,731,960	16.82	0.00	0	7(
R2037	On	04/05/2023	Bond Future	10.95	Put		5,837.76000	5.83776	5,740,900	16.82	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Put		3,134.28000	3.13428	3,064,500	17.91	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		11,258.68000	11.25868	11,364,120	20.95	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		647.00000	0.64700	624,030	20.95	0.00	0	4(
R2037	On	04/05/2023	Bond Future	11.32	Call		2,538.44000	2.53844	2,581,800	17.24	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		4,453.92000	4.45392	4,368,870	17.24	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		3,861.37000	3.86137	3,920,000	17.91	0.00	0	4(
R2037	On	03/08/2023	Bond Future	12.14	Call		5,484.75000	5.48475	5,554,040	18.14	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		3,446.53000	3.44653	3,385,120	18.14	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		5,419.68000	5.41968	5,488,470	18.11	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		3,488.94000	3.48894	3,427,030	18.11	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		5,452.18000	5.45218	5,521,230	18.13	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		3,467.67000	3.46767	3,406,020	18.13	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		5,595.82000	5.59582	5,517,500	15.37	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		3,770.38000	3.77038	3,825,730	15.38	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		5,565.25000	5.56525	5,487,190	15.38	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		3,796.37000	3.79637	3,851,980	15.39	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		5,534.53000	5.53453	5,456,730	15.39	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		3,744.18000	3.74418	3,799,270	15.37	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		5,784.03000	5.78403	5,858,030	15.27	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		4,135.07000	4.13507	4,072,810	15.27	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		5,814.43000	5.81443	5,888,670	15.28	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		4,113.32000	4.11332	4,051,300	15.28	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		5,753.36000	5.75336	5,827,140	15.26	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		4,156.60000	4.15660	4,094,120	15.26	0.00	0	
Total R2037 Option											0.00	0	3,7(
Total For R2037											0.00	0	137,4(

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	02/02/2023			11.55605	81.33356	11.55747	81.32466		18.17	488,001.36	6	142,93
R2040	On	04/05/2023			11.67622	82.91794	11.67761	82.90938		18.91	0.00	0	36
R2040	On	03/08/2023			11.78703	80.12749	11.78841	80.11913		19.06	0.00	0	
R2040	On	02/11/2023			11.89495	81.78191	11.89638	81.77339		17.06	0.00	0	
R2040	On	01/02/2024			12.01501	78.93764	12.01651	78.92886		16.53	0.00	0	
Total R2040 Future											488,001.36	6	143,23
R2040	On	02/02/2023	10.18	Call			52.34000	0.05234	49,000	16.65	0.00	0	
R2040	On	02/02/2023	10.18	Put			9,453.47000	9.45347	9,441,230	16.65	0.00	0	
R2040	On	02/02/2023	12.27	Put			602.57000	0.60257	583,580	19.17	0.00	0	36
R2040	On	02/02/2023	11.12	Call			847.09000	0.84709	830,540	17.11	0.00	0	
R2040	On	02/02/2023	12.07	Put			858.59000	0.85859	836,370	18.78	0.00	0	56
R2040	On	02/02/2023	10.96	Call			576.39000	0.57639	562,070	16.90	0.00	0	36
R2040	On	02/02/2023	10.93	Put			4,618.89000	4.61889	4,596,150	16.86	0.00	0	
R2040	On	02/02/2023	12.24	Call			4,741.18000	4.74118	4,730,600	19.11	0.00	0	
R2040	On	02/02/2023	12.24	Put			635.95000	0.63595	616,470	19.11	0.00	0	
R2040	On	02/02/2023	12.27	Call			4,880.65000	4.88065	4,870,560	19.17	0.00	0	
R2040	On	02/02/2023	11.11	Call			827.97000	0.82797	811,540	17.10	0.00	0	
R2040	On	02/02/2023	11.11	Put			3,709.24000	3.70924	3,683,910	17.10	0.00	0	
R2040	On	02/02/2023	11.12	Put			3,662.24000	3.66224	3,636,790	17.11	0.00	0	
R2040	On	02/02/2023	11.19	Call			988.47000	0.98847	971,160	17.20	0.00	0	56
R2040	On	02/02/2023	11.19	Put			3,343.01000	3.34301	3,316,800	17.20	0.00	0	
R2040	On	02/02/2023	12.07	Call			3,972.55000	3.97255	3,959,230	18.78	0.00	0	
R2040	On	02/02/2023	10.21	Call			58.40000	0.05840	54,790	16.65	0.00	0	36
R2040	On	02/02/2023	10.21	Put			9,237.26000	9.23726	9,224,750	16.65	0.00	0	
R2040	On	02/02/2023	10.93	Call			533.43000	0.53343	519,590	16.86	0.00	0	
R2040	On	02/02/2023	10.96	Put			4,459.30000	4.45930	4,436,080	16.90	0.00	0	
R2040	On	02/02/2023	11.10	Call			809.22000	0.80922	792,920	17.09	0.00	0	
R2040	On	02/02/2023	11.10	Put			3,756.70000	3.75670	3,731,500	17.09	0.00	0	
R2040	On	04/05/2023	11.42	Call			2,971.66000	2.97166	2,961,840	18.40	0.00	0	
R2040	On	04/05/2023	10.92	Call			1,729.70000	1.72970	1,720,520	17.78	0.00	0	36
R2040	On	04/05/2023	12.05	Put			2,816.16000	2.81616	2,798,940	19.40	0.00	0	66
R2040	On	04/05/2023	12.78	Call			7,938.08000	7.93808	7,932,490	20.64	0.00	0	
R2040	On	04/05/2023	12.78	Put			1,576.12000	1.57612	1,561,970	20.64	0.00	0	36
R2040	On	04/05/2023	11.41	Call			2,942.72000	2.94272	2,932,910	18.39	0.00	0	
R2040	On	04/05/2023	11.41	Put			4,617.09000	4.61709	4,598,720	18.39	0.00	0	
R2040	On	04/05/2023	10.17	Put			10,838.63000	10.83863	10,823,670	17.56	0.00	0	
R2040	On	04/05/2023	11.42	Put			4,582.48000	4.58248	4,564,100	18.40	0.00	0	
R2040	On	04/05/2023	11.43	Call			3,000.73000	3.00073	2,990,920	18.42	0.00	0	
R2040	On	04/05/2023	11.43	Put			4,548.09000	4.54809	4,529,720	18.42	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2040	On	04/05/2023	Bond Future	10.73	Call		1,364.71000	1.36471	1,356,130	17.59	0.00	0	48
R2040	On	04/05/2023	Bond Future	10.73	Put		7,545.37000	7.54537	7,528,230	17.59	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Put		4,379.14000	4.37914	4,360,790	18.49	0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Call		5,058.71000	5.05871	5,050,050	19.40	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Put		6,613.55000	6.61355	6,595,810	17.78	0.00	0	
R2040	On	04/05/2023	Bond Future	11.03	Call		1,968.15000	1.96815	1,958,710	17.90	0.00	0	68
R2040	On	04/05/2023	Bond Future	11.03	Put		6,114.82000	6.11482	6,096,820	17.90	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		655.21000	0.65521	648,810	17.56	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		10,764.54000	10.76454	10,762,210	21.72	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		918.54000	0.91854	907,650	21.72	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Call		3,147.96000	3.14796	3,138,170	18.49	0.00	0	48
R2040	On	03/08/2023	Bond Future	12.22	Call		6,161.56000	6.16156	6,156,310	19.38	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		3,614.38000	3.61438	3,600,770	19.38	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		6,197.09000	6.19709	6,191,860	19.39	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		3,592.41000	3.59241	3,578,820	19.39	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		6,126.34000	6.12634	6,121,070	19.36	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		3,636.72000	3.63672	3,623,090	19.36	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		6,113.60000	6.11360	6,101,130	16.61	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		4,221.32000	4.22132	4,217,370	16.62	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		6,080.22000	6.08022	6,067,750	16.62	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		4,249.83000	4.24983	4,245,900	16.63	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		6,047.00000	6.04700	6,034,550	16.63	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		4,192.89000	4.19289	4,188,940	16.61	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		6,405.36000	6.40536	6,403,880	16.62	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		4,602.95000	4.60295	4,592,690	16.62	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		6,438.17000	6.43817	6,436,710	16.63	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		4,579.33000	4.57933	4,569,090	16.63	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		6,471.37000	6.47137	6,469,920	16.65	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		4,556.16000	4.55616	4,545,930	16.65	0.00	0	
Total R2040 Option											0.00	0	6,28
Total For R2040											488,001.36	6	149,51
R2044	On	02/02/2023	Bond Future			11.57827	78.04029	11.57453	78.06411	19.22	0.00	0	79,48
R2044	On	04/05/2023	Bond Future			11.69223	79.56060	11.68829	79.58529	20.02	0.00	0	
R2044	On	03/08/2023	Bond Future			11.79711	76.82579	11.79296	76.85138	20.21	0.00	0	
R2044	On	02/11/2023	Bond Future			11.89891	78.41199	11.89459	78.43824	18.53	0.00	0	
R2044	On	01/02/2024	Bond Future			12.01181	75.62444	12.00736	75.65103	18.28	0.00	0	
Total R2044 Future											0.00	0	79,48
R2044	On	02/02/2023	Bond Future	12.00	Call		3,650.66000	3.65066	3,612,540	19.73	0.00	0	
R2044	On	02/02/2023	Bond Future	11.70	Call		2,454.14000	2.45414	2,416,970	19.12	0.00	0	1,70

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	02/02/2023	Bond Future	11.00	Put		4,428.81000	4.42881	4,430,310	17.94	0.00	0	
R2044	On	02/02/2023	Bond Future	11.75	Call		2,639.40000	2.63940	2,601,860	19.22	0.00	0	
R2044	On	02/02/2023	Bond Future	11.75	Put		1,534.56000	1.53456	1,520,840	19.22	0.00	0	2,50
R2044	On	02/02/2023	Bond Future	11.90	Call		3,230.90000	3.23090	3,192,770	19.53	0.00	0	
R2044	On	02/02/2023	Bond Future	11.90	Put		1,202.24000	1.20224	1,187,930	19.53	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		886.30000	0.88630	859,630	18.15	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put		1,016.46000	1.01646	1,002,160	19.73	0.00	0	4,00
R2044	On	02/02/2023	Bond Future	11.16	Call		906.41000	0.90641	879,460	18.17	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		3,624.39000	3.62439	3,621,260	18.17	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Call		989.83000	0.98983	961,800	18.22	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Put		3,438.73000	3.43873	3,434,520	18.22	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		3,671.79000	3.67179	3,668,940	18.15	0.00	0	
R2044	On	02/02/2023	Bond Future	11.70	Put		1,661.44000	1.66144	1,648,090	19.12	0.00	0	
R2044	On	02/02/2023	Bond Future	11.10	Call		790.17000	0.79017	764,900	18.08	0.00	0	1,70
R2044	On	02/02/2023	Bond Future	11.10	Put		3,914.59000	3.91459	3,913,140	18.08	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		866.48000	0.86648	840,090	18.14	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		3,719.57000	3.71957	3,717,000	18.14	0.00	0	
R2044	On	02/02/2023	Bond Future	10.30	Call		74.27000	0.07427	68,710	17.61	0.00	0	
R2044	On	02/02/2023	Bond Future	10.30	Put		8,956.33000	8.95633	8,974,590	17.61	0.00	0	
R2044	On	02/02/2023	Bond Future	10.75	Call		308.77000	0.30877	293,890	17.59	0.00	0	2,50
R2044	On	02/02/2023	Bond Future	10.75	Put		5,872.85000	5.87285	5,881,790	17.59	0.00	0	
R2044	On	02/02/2023	Bond Future	11.00	Call		619.44000	0.61944	597,120	17.94	0.00	0	2,50
R2044	On	04/05/2023	Bond Future	11.42	Put		4,704.18000	4.70418	4,703,830	19.49	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		3,021.19000	3.02119	2,996,060	19.50	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Call		5,857.19000	5.85719	5,827,120	20.90	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		4,668.51000	4.66851	4,668,070	19.50	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put		2,466.73000	2.46673	2,461,350	20.90	0.00	0	1,50
R2044	On	04/05/2023	Bond Future	11.41	Call		2,962.57000	2.96257	2,937,620	19.47	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		4,739.88000	4.73988	4,739,620	19.47	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		2,991.91000	2.99191	2,966,870	19.49	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		4,035.31000	4.03531	4,007,660	20.02	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		3,650.19000	3.65019	3,647,230	20.02	0.00	0	4,10
R2044	On	04/05/2023	Bond Future	12.00	Call		4,917.17000	4.91717	4,888,090	20.46	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put		3,004.23000	3.00423	2,999,840	20.46	0.00	0	4,10
R2044	On	03/08/2023	Bond Future	12.16	Put		3,822.63000	3.82263	3,822,200	20.45	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		6,067.01000	6.06701	6,040,960	20.47	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		3,799.19000	3.79919	3,798,730	20.47	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		5,996.33000	5.99633	5,970,360	20.44	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		3,845.97000	3.84597	3,845,590	20.44	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		6,031.76000	6.03176	6,005,740	20.45	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	02/11/2023	Bond Future	11.56	Call		4,336.17000	4.33617	4,315,520	18.03	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		6,415.60000	6.41560	6,421,200	18.03	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		4,365.15000	4.36515	4,344,450	18.04	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		6,381.08000	6.38108	6,386,630	18.04	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		4,307.26000	4.30726	4,286,680	18.01	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		6,450.28000	6.45028	6,455,950	18.01	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		5,026.11000	5.02611	5,030,250	18.30	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		6,601.88000	6.60188	6,579,390	18.32	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		5,001.27000	5.00127	5,005,370	18.32	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		6,634.80000	6.63480	6,612,270	18.33	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		4,976.56000	4.97656	4,980,620	18.33	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		6,569.01000	6.56901	6,546,560	18.30	0.00	0	
Total R2044 Option											0.00	0	24,65
Total For R2044											0.00	0	104,11
R2048	On	02/02/2023	Bond Future			11.40873	81.99595	11.40996	81.98777	18.83	0.00	0	247,75
R2048	On	04/05/2023	Bond Future			11.51242	79.13354	11.51363	79.12562	20.74	0.00	0	10,94
R2048	On	03/08/2023	Bond Future			11.60775	80.73562	11.60894	80.72794	19.81	0.00	0	
R2048	On	02/11/2023	Bond Future			11.70161	77.97941	11.70284	77.97159	18.54	0.00	0	13,00
R2048	On	01/02/2024	Bond Future			11.80318	79.60066	11.80447	79.59259	16.99	0.00	0	
Total R2048 Future											0.00	0	271,65
R2048	On	02/02/2023	Bond Future	10.40	Call		172.40000	0.17240	164,690	17.24	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Put		7,425.78000	7.42578	7,409,890	17.24	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call		939.22000	0.93922	921,150	17.91	0.00	0	2,90
R2048	On	02/02/2023	Bond Future	11.00	Put		3,750.09000	3.75009	3,723,840	17.91	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		1,074.69000	1.07469	1,055,890	18.02	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		3,416.88000	3.41688	3,389,790	18.03	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		1,122.38000	1.12238	1,103,360	18.05	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		3,371.04000	3.37104	3,343,840	18.05	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		1,171.34000	1.17134	1,152,130	18.09	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Put		3,280.50000	3.28050	3,253,110	18.09	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		3,463.27000	3.46327	3,436,290	18.02	0.00	0	
R2048	On	02/02/2023	Bond Future	11.60	Call		2,800.19000	2.80019	2,781,050	19.03	0.00	0	2,90
R2048	On	02/02/2023	Bond Future	11.60	Put		1,554.46000	1.55446	1,527,140	19.03	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Call		3,207.95000	3.20795	3,189,870	19.22	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Put		1,320.65000	1.32065	1,294,390	19.22	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		1,098.32000	1.09832	1,079,410	18.03	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		3,313.13000	3.31313	3,302,590	20.06	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		4,463.87000	4.46387	4,445,410	20.06	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		3,345.04000	3.34504	3,334,510	20.07	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 Interr
R2048	On	04/05/2023	Bond Future	11.35	Put		4,428.69000	4.42869	4,410,240	20.07		0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		3,281.36000	3.28136	3,270,820	20.04		0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		4,499.28000	4.49928	4,480,820	20.04		0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		6,712.52000	6.71252	6,706,470	20.34		0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		3,658.02000	3.65802	3,644,290	20.34		0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		6,750.25000	6.75025	6,744,220	20.35		0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		3,635.78000	3.63578	3,622,070	20.35		0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		6,675.08000	6.67508	6,669,010	20.32		0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		3,680.64000	3.68064	3,666,890	20.32		0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		4,623.77000	4.62377	4,619,270	18.21		0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		6,062.94000	6.06294	6,050,620	18.21		0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		4,654.81000	4.65481	4,650,310	18.22		0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		6,028.38000	6.02838	6,016,060	18.22		0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		4,592.82000	4.59282	4,588,310	18.20		0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		6,097.68000	6.09768	6,085,350	18.20		0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		6,789.27000	6.78927	6,787,190	17.17		0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,680.68000	4.68068	4,670,530	17.17		0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		6,824.33000	6.82433	6,822,270	17.18		0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,656.25000	4.65625	4,646,120	17.18		0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		6,754.26000	6.75426	6,752,160	17.16		0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,705.24000	4.70524	4,695,070	17.16		0.00	0	
Total R2048 Option												0.00	0	5,80
Total For R2048												0.00	0	277,48
R209	On	02/02/2023	Bond Future			11.29334	68.09663	11.31501	67.98718	17.21		0.00	0	31,50
R209	On	04/05/2023	Bond Future			11.40432	66.27102	11.42669	66.15983	18.78		0.00	0	2,60
R209	On	03/08/2023	Bond Future			11.50158	67.64446	11.52468	67.53130	17.93		0.00	0	
R209	On	02/11/2023	Bond Future			11.60476	65.88906	11.62870	65.77354	16.54		0.00	0	
R209	On	01/02/2024	Bond Future			11.71676	67.22762	11.74160	67.10965	15.05		0.00	0	
Total R209 Future												0.00	0	34,10
R209	On	02/02/2023	Bond Future	10.78	Call		524.73000	0.52473	537,800	16.10		0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,303.21000	3.30321	3,206,830	16.10		0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		537.79000	0.53779	551,210	16.11		0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,262.84000	3.26284	3,166,810	16.11		0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		551.08000	0.55108	564,850	16.12		0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,222.77000	3.22277	3,127,090	16.12		0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		6,282.62000	6.28262	6,357,700	20.45		0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		1,244.96000	1.24496	1,208,850	20.45		0.00	0	8,50
R209	On	04/05/2023	Bond Future	11.10	Call		2,190.89000	2.19089	2,228,610	18.18		0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		3,841.12000	3.84112	3,767,650	18.18		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/05/2023	Bond Future	11.11	Call		2,213.21000	2.21321	2,251,220	18.20	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		4,140.60000	4.14060	4,064,250	18.04	0.00	0	6,21
R209	On	04/05/2023	Bond Future	11.09	Call		2,168.68000	2.16868	2,206,120	18.17	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		3,870.34000	3.87034	3,796,590	18.17	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		3,812.08000	3.81208	3,738,900	18.20	0.00	0	
R209	On	04/05/2023	Bond Future	11.50	Call		3,178.26000	3.17826	3,227,670	18.78	0.00	0	1,00
R209	On	04/05/2023	Bond Future	11.50	Put		2,815.74000	2.81574	2,753,960	18.78	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		575.71000	0.57571	587,530	17.46	0.00	0	50
R209	On	04/05/2023	Bond Future	10.00	Put		8,225.90000	8.22590	8,126,530	17.46	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		1,973.66000	1.97366	2,008,500	18.04	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		4,864.28000	4.86428	4,925,410	18.19	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		2,875.43000	2.87543	2,823,400	18.19	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		4,893.16000	4.89316	4,954,500	18.20	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		2,857.48000	2.85748	2,805,660	18.20	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,835.67000	4.83567	4,896,580	18.18	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		2,893.71000	2.89371	2,841,460	18.18	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,326.02000	3.32602	3,374,970	16.11	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,688.60000	4.68860	4,622,030	16.11	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,280.02000	3.28002	3,328,510	16.09	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		4,741.89000	4.74189	4,674,860	16.09	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,302.98000	3.30298	3,351,700	16.10	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,715.18000	4.71518	4,648,380	16.10	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		5,223.84000	5.22384	5,289,820	15.20	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		3,371.59000	3.37159	3,319,600	15.20	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		5,169.21000	5.16921	5,234,790	15.18	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		3,408.18000	3.40818	3,355,790	15.18	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		5,196.64000	5.19664	5,262,420	15.19	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		3,389.97000	3.38997	3,337,780	15.19	0.00	0	
Total R209 Option											0.00	0	16,21
Total For R209											0.00	0	50,36
R210	On	02/02/2023	Bond Future			221.36246	221.36246	220.95174	220.95174		0.00	0	31
R210	On	04/05/2023	Bond Future			222.64146	222.64146	222.22379	222.22379		0.00	0	
R210	On	03/08/2023	Bond Future			227.30471	227.30471	226.87934	226.87934		0.00	0	
R210	On	02/11/2023	Bond Future			228.88171	228.88171	228.44768	228.44768		0.00	0	
R210	On	01/02/2024	Bond Future			233.58532	233.58532	233.14197	233.14197		0.00	0	
Total R210 Future											0.00	0	37
Total For R210											0.00	0	37
R213	On	02/02/2023	Bond Future			10.61475	83.82920	10.66728	83.58561	11.52	0.00	0	38,21
R213	On	04/05/2023	Bond Future			10.73122	81.90958	10.78602	81.66167	13.13	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 Intere
R213	On	03/08/2023			10.83215	83.60647	10.88938	83.35384		12.54	0.00	0	
R213	On	02/11/2023			10.94660	81.77855	11.00653	81.52075		11.19	0.00	0	
R213	On	01/02/2024			11.07932	83.44049	11.14226	83.17727		10.13	0.00	0	
Total R213 Future											0.00	0	38,25
R213	On	02/02/2023	9.16	Call			1.69000	0.00169	2,080	8.66	0.00	0	47
R213	On	02/02/2023	9.16	Put			7,379.52000	7.37952	7,136,320	8.66	0.00	0	
R213	On	02/02/2023	10.01	Call			177.06000	0.17706	204,250	9.42	0.00	0	
R213	On	02/02/2023	12.20	Put			84.39000	0.08439	69,210	14.80	0.00	0	97
R213	On	02/02/2023	10.35	Put			2,089.47000	2.08947	1,913,870	10.42	0.00	0	47
R213	On	02/02/2023	10.21	Call			389.00000	0.38900	438,560	10.02	0.00	0	
R213	On	02/02/2023	10.21	Put			2,541.33000	2.54133	2,347,300	10.02	0.00	0	
R213	On	02/02/2023	10.43	Call			751.99000	0.75199	831,070	10.65	0.00	0	97
R213	On	02/02/2023	10.43	Put			1,859.79000	1.85979	1,695,280	10.65	0.00	0	
R213	On	02/02/2023	12.20	Call			6,795.76000	6.79576	7,024,170	14.80	0.00	0	
R213	On	02/02/2023	10.01	Put			3,293.73000	3.29373	3,077,330	9.42	0.00	0	47
R213	On	02/02/2023	10.22	Call			402.54000	0.40254	453,360	10.05	0.00	0	
R213	On	02/02/2023	10.22	Put			2,507.02000	2.50702	2,314,250	10.05	0.00	0	
R213	On	02/02/2023	10.23	Call			416.38000	0.41638	468,470	10.08	0.00	0	
R213	On	02/02/2023	10.23	Put			2,473.05000	2.47305	2,281,550	10.08	0.00	0	
R213	On	02/02/2023	10.35	Call			603.79000	0.60379	671,780	10.42	0.00	0	
R213	On	04/05/2023	10.73	Call			2,422.01000	2.42201	2,538,300	12.89	0.00	0	
R213	On	04/05/2023	10.73	Put			2,675.45000	2.67545	2,543,830	12.89	0.00	0	
R213	On	04/05/2023	10.74	Call			2,444.69000	2.44469	2,561,680	12.89	0.00	0	
R213	On	04/05/2023	10.74	Put			2,652.82000	2.65282	2,521,900	12.89	0.00	0	
R213	On	04/05/2023	10.75	Call			2,467.69000	2.46769	2,585,370	12.90	0.00	0	
R213	On	04/05/2023	10.75	Put			2,630.53000	2.63053	2,500,300	12.90	0.00	0	
R213	On	03/08/2023	11.63	Put			2,013.65000	2.01365	1,923,650	13.16	0.00	0	
R213	On	03/08/2023	11.61	Call			5,136.67000	5.13667	5,298,410	13.14	0.00	0	
R213	On	03/08/2023	11.61	Put			2,039.99000	2.03999	1,949,100	13.14	0.00	0	
R213	On	03/08/2023	11.62	Call			5,165.48000	5.16548	5,327,660	13.15	0.00	0	
R213	On	03/08/2023	11.62	Put			2,026.90000	2.02690	1,936,450	13.15	0.00	0	
R213	On	03/08/2023	11.63	Call			5,194.09000	5.19409	5,356,720	13.16	0.00	0	
R213	On	02/11/2023	11.13	Call			3,613.79000	3.61379	3,750,730	11.09	0.00	0	
R213	On	02/11/2023	11.13	Put			3,085.92000	3.08592	2,965,060	11.09	0.00	0	
R213	On	02/11/2023	11.11	Call			3,565.86000	3.56586	3,701,760	11.07	0.00	0	
R213	On	02/11/2023	11.11	Put			3,123.20000	3.12320	3,001,300	11.07	0.00	0	
R213	On	02/11/2023	11.12	Call			3,589.94000	3.58994	3,726,360	11.08	0.00	0	
R213	On	02/11/2023	11.12	Put			3,104.66000	3.10466	2,983,280	11.08	0.00	0	
R213	On	01/02/2024	11.71	Put			2,589.14000	2.58914	2,486,770	10.53	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	01/02/2024	Bond Future	11.72	Call			4,941.40000	4.94140	5,102,680	10.53	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			2,575.26000	2.57526	2,473,320	10.53	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			4,888.81000	4.88881	5,049,230	10.52	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			2,603.10000	2.60310	2,500,300	10.52	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			4,915.08000	4.91508	5,075,930	10.53	0.00	0	
Total R213 Option												0.00	0	3,25
Total For R213												0.00	0	41,50
R214	On	02/02/2023	Bond Future			11.44176	65.46463	11.44307	65.45770		18.82	0.00	0	71,03
R214	On	04/05/2023	Bond Future			11.54409	63.44112	11.54537	63.43445		20.66	0.00	0	
R214	On	03/08/2023	Bond Future			11.63502	64.75553	11.63628	64.74904		19.75	0.00	0	
R214	On	02/11/2023	Bond Future			11.73339	62.79239	11.73470	62.78573		18.80	0.00	0	
R214	On	01/02/2024	Bond Future			11.84253	64.06818	11.84390	64.06133		17.31	0.00	0	
Total R214 Future												0.00	0	71,03
R214	On	02/02/2023	Bond Future		Call			0.00000	0.00000	0,000	17.27	0.00	0	
R214	On	02/02/2023	Bond Future		Put			34,542.30000	34.54230	34,535,370	17.27	0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Call			92.61000	0.09261	87,870	17.23	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call			2,793.10000	2.79310	2,779,530	19.42	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Put			949.12000	0.94912	928,620	19.42	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			860.05000	0.86005	845,130	18.06	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			2,771.53000	2.77153	2,749,680	18.06	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call			878.84000	0.87884	863,830	18.08	0.00	0	
R214	On	02/02/2023	Bond Future	11.60	Call			2,136.06000	2.13606	2,120,710	19.02	0.00	0	2,30
R214	On	02/02/2023	Bond Future	11.60	Put			1,314.67000	1.31467	1,292,390	19.02	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Call			702.69000	0.70269	688,650	17.90	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Put			3,115.92000	3.11592	3,094,950	17.90	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			823.33000	0.82333	808,580	18.02	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Put			3,532.04000	3.53204	3,512,230	17.76	0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Put			6,621.86000	6.62186	6,610,190	17.23	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Call			554.20000	0.55420	541,320	17.76	0.00	0	2,30
R214	On	02/02/2023	Bond Future	11.07	Put			2,845.79000	2.84579	2,824,110	18.02	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			841.60000	0.84160	826,770	18.04	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			2,808.54000	2.80854	2,786,780	18.04	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Put			2,734.94000	2.73494	2,713,000	18.08	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			2,676.15000	2.67615	2,667,870	20.04	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			3,547.83000	3.54783	3,532,880	20.04	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			2,625.67000	2.62567	2,617,380	20.01	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			3,604.06000	3.60406	3,589,100	20.01	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			2,650.93000	2.65093	2,642,640	20.03	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			3,575.93000	3.57593	3,560,970	20.03	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/08/2023	Bond Future	12.15	Put		2,892.02000	2.89202	2,880,930	20.36	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		5,481.55000	5.48155	5,476,970	20.38	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		2,874.35000	2.87435	2,863,280	20.38	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		5,420.81000	5.42081	5,416,190	20.35	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		2,910.00000	2.91000	2,898,890	20.35	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		5,451.06000	5.45106	5,446,460	20.36	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		3,608.65000	3.60865	3,605,150	18.19	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		5,028.85000	5.02885	5,018,690	18.19	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		3,632.57000	3.63257	3,629,080	18.20	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		5,000.18000	5.00018	4,990,030	18.20	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		3,585.03000	3.58503	3,581,520	18.18	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		5,057.88000	5.05788	5,047,710	18.18	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,965.32000	3.96532	3,956,820	17.48	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		5,447.69000	5.44769	5,446,060	17.49	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,945.04000	3.94504	3,936,560	17.49	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		5,475.65000	5.47565	5,474,030	17.50	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,924.87000	3.92487	3,916,400	17.50	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		5,419.79000	5.41979	5,418,140	17.48	0.00	0	
Total R214 Option											0.00	0	4,60
Total For R214											0.00	0	75,63
Total for Bond											3,912,320.38	40	1,577,06
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 02/02/2023 GOVI			852.31700	852.31700	851.08600	851.08600				0.00	0	84
GOVI On 04/05/2023 GOVI			868.92100	868.92100	867.67100	867.67100				0.00	0	
GOVI On 03/08/2023 GOVI			886.91900	886.91900	885.64800	885.64800				0.00	0	
GOVI On 02/11/2023 GOVI			905.22700	905.22700	903.92900	903.92900				0.00	0	
GOVI On 01/02/2024 GOVI			923.63800	923.63800	922.31300	922.31300				0.00	0	
Total GOVI Future										0.00	0	84
GOVI On 02/02/2023 GOVI	850.82	Call			2,660.00000	0.26600	14,970,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			2,560.00000	0.25600	14,870,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			2,460.00000	0.24600	14,770,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Call			148,010.00000	14.80100	160,510,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Call			147,910.00000	14.79100	160,410,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Call			148,110.00000	14.81100	160,610,000			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 Intere
GOVI	On	03/08/2023	GOVI	837.21	Call			484,380.00000	48.43800	497,090,000		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			484,280.00000	48.42800	496,990,000		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			484,180.00000	48.41800	496,890,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			181,290.00000	18.12900	194,270,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			181,190.00000	18.11900	194,170,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			181,090.00000	18.10900	194,070,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call			423,230.00000	42.32300	436,480,000		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			423,130.00000	42.31300	436,380,000		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			423,330.00000	42.33300	436,580,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	84
Total for GOVI												0.00	0	84
AL37	On	02/02/2023	Index Future			855.64200	855.64200	854.64600	854.64600			0.00	0	
AL37	On	04/05/2023	Index Future			872.31100	872.31100	871.30000	871.30000			0.00	0	
AL37	On	03/08/2023	Index Future			890.37900	890.37900	889.35200	889.35200			0.00	0	
AL37	On	02/11/2023	Index Future			908.75800	908.75800	907.71000	907.71000			0.00	0	
AL37	On	01/02/2024	Index Future			927.24200	927.24200	926.17100	926.17100			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	02/02/2023	Index Future			990.56700	990.56700	987.85300	987.85300			0.00	0	
AL7T	On	04/05/2023	Index Future			1,009.86500	1,009.86500	1,007.10300	1,007.10300			0.00	0	
AL7T	On	03/08/2023	Index Future			1,030.78300	1,030.78300	1,027.96800	1,027.96800			0.00	0	
AL7T	On	02/11/2023	Index Future			1,052.06000	1,052.06000	1,049.18800	1,049.18800			0.00	0	
AL7T	On	01/02/2024	Index Future			1,073.45800	1,073.45800	1,070.52600	1,070.52600			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	02/02/2023	Index Future			864.45100	864.45100	863.24900	863.24900			0.00	0	1
ALBI	On	04/05/2023	Index Future			881.29100	881.29100	880.07100	880.07100			0.00	0	
ALBI	On	03/08/2023	Index Future			899.54600	899.54600	898.30400	898.30400			0.00	0	
ALBI	On	02/11/2023	Index Future			918.11400	918.11400	916.84700	916.84700			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	01/02/2024	Index Future			936.78800	936.78800	935.49400	935.49400			0.00	0	
Total ALBI Future												0.00	0	1'
Total For ALBI												0.00	0	1'
IGOV	On	02/02/2023	Index Future			320.30500	320.30500	317.94300	317.94300			0.00	0	6'
IGOV	On	04/05/2023	Index Future			326.62400	326.62400	324.21600	324.21600			0.00	0	
IGOV	On	03/08/2023	Index Future			333.46600	333.46600	331.01000	331.01000			0.00	0	
IGOV	On	02/11/2023	Index Future			340.42400	340.42400	337.91700	337.91700			0.00	0	
IGOV	On	01/02/2024	Index Future			347.42200	347.42200	344.86200	344.86200			0.00	0	
Total IGOV Future												0.00	0	6E
Total For IGOV												0.00	0	6E
Total for Index												0.00	0	7E
JIBAR F	On	18/01/2023	Jibar Future			7.33000	92.67000	7.32000	92.68000			0.00	0	
JIBAR F	On	15/02/2023	Jibar Future			7.68000	92.32000	7.68000	92.32000			0.00	0	
JIBAR F	On	15/03/2023	Jibar Future			7.72000	92.28000	7.71000	92.29000			0.00	0	
JIBAR F	On	19/04/2023	Jibar Future			7.84000	92.16000	7.84500	92.15500			0.00	0	
JIBAR F	On	17/05/2023	Jibar Future			7.84500	92.15500	7.83500	92.16500			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			7.89000	92.11000	7.88500	92.11500			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			7.89500	92.10500	7.88500	92.11500			0.00	0	
JIBAR F	On	20/12/2023	Jibar Future			7.91500	92.08500	7.88500	92.11500			0.00	0	2'
JIBAR F	On	20/03/2024	Jibar Future			7.89000	92.11000	7.86500	92.13500			0.00	0	
JIBAR F	On	19/06/2024	Jibar Future			7.89000	92.11000	7.87000	92.13000			0.00	0	
JIBAR F	On	18/09/2024	Jibar Future			7.88000	92.12000	7.86000	92.14000			0.00	0	6'
JIBAR F	On	18/12/2024	Jibar Future			7.87500	92.12500	7.88500	92.11500			0.00	0	
Total Jibar Future												0.00	0	41
Total For JIBAR FUTURE												0.00	0	41
Total for Jibar												0.00	0	41
Total for Derivatives :												3,912,320.38	40	1,579,12
ABCPI3	On	07/12/2023	Spot Bond			5.25000	321.80582	5.25000	321.75024			0.00	0	
Total ABCPI3 SPOT												0.00	0	
Total For ABCPI3												0.00	0	
ABF001	On	13/09/2026	Spot Bond					0.00000	100.36264			0.00	0	
Total ABF001 SPOT												0.00	0	
Total For ABF001												0.00	0	
ABF003	On	18/07/2024	Spot Bond					0.00000	102.01914			0.00	0	
Total ABF003 SPOT												0.00	0	
Total For ABF003												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF004 On 30/06/2026 Spot Bond			9.83000	99.45154	9.83000	99.42547				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.89000	86.56117	11.89000	86.53386				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	99.95160				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.69143				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.22892				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	100.57904				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.80459				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.23658				0.00	60,000,000	30,000,000
Total ABFN23 SPOT										0.00	60,000,000	30,000,000
Total For ABFN23										0.00	60,000,000	30,000,000
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.50724				0.00	20,000,000	10,000,000
Total ABFN25 SPOT										0.00	20,000,000	10,000,000
Total For ABFN25										0.00	20,000,000	10,000,000
ABFN26 On 17/10/2029 Spot Bond					0.00000	104.11401				0.00	20,000,000	10,000,000
Total ABFN26 SPOT										0.00	20,000,000	10,000,000
Total For ABFN26										0.00	20,000,000	10,000,000
ABFN28 On 29/08/2023 Spot Bond					0.00000	100.92807				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN29 On 29/08/2025 Spot Bond					0.00000	101.51305				0.00	0	
Total ABFN29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.56286				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.24273				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.33390				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.50897				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	101.61682				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.07103				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.45801				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.27785				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.87507				0.00	160,000,000	80,000,000
Total ABFN42 SPOT										0.00	160,000,000	80,000,000
Total For ABFN42										0.00	160,000,000	80,000,000
ABFN4 On 14/10/2024 Spot Bond					0.00000	101.55338				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	101.57385				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.00021				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.62225				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.64288				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	99.89790				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	99.78828				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.02626				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	99.80056				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.85736				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.87876				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.89665				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	100.47198				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	100.86098				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 14/11/2027 Spot Bond					0.00000	100.89073				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5 On 28/11/2025 Spot Bond					0.00000	100.68780				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.04439				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.29197				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.04783				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.82582				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.44344				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.58583				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	99.94842				0.00	0	12,500,000.00
Total ABJ04 SPOT										0.00	0	12,500,000.00
Total For ABJ04										0.00	0	12,500,000.00
ABJ05 On 30/03/2027 Spot Bond					0.00000	99.94634				0.00	0	21,500,000.00
Total ABJ05 SPOT										0.00	0	21,500,000.00
Total For ABJ05										0.00	0	21,500,000.00
ABKI04 On 13/03/2024 Spot Bond			8.03500	8.03500	8.03500	158.47989				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	60.15949	100.00000	60.02304				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABK104/I2025									0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.76500	3.76500	3.76500	165.14002			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.79000	4.79000	4.79000	211.17631			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.14000	5.14000	5.14000	233.54839			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			9.01000	9.01000	9.01000	102.30919			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.74500	8.74500	8.74500	105.99248			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.16000	104.40940	9.16000	104.38357		8,793,600,000,000.00	960,000,000	480,000,000	
Total ABS16 SPOT								8,793,600,000,000.00	960,000,000	480,000,000	
Total For ABS16								8,793,600,000,000.00	960,000,000	480,000,000	
ABS17 On 11/11/2027 Spot Bond			9.15500	107.09685	9.15500	107.07037		1,098,600,000,000.00	120,000,000	60,000,000	
Total ABS17 SPOT								1,098,600,000,000.00	120,000,000	60,000,000	
Total For ABS17								1,098,600,000,000.00	120,000,000	60,000,000	
ABS18 On 26/09/2023 Spot Bond			7.98000	103.84300	7.98000	103.82055		0.00	0	0	
Total ABS18 SPOT								0.00	0	0	
Total For ABS18								0.00	0	0	
ABS7 On 11/09/2026 Spot Bond			9.42000	100.72614	9.42000	100.70053		49,737,600,000,000.00	5,280,000,000	2,640,000,000	
Total ABS7 SPOT								19,737,600,000,000.00	5,280,000,000	2,640,000,000	
Total For ABS7								19,737,600,000,000.00	5,280,000,000	2,640,000,000	
ABS7/F On 11/09/2026 Spot Bond			100.00000	15.77645	100.00000	15.74114		0.00	0	0	
Total ABS7/R186 SPOT								0.00	0	0	
Total For ABS7/R186								0.00	0	0	
ABS12 On 07/12/2023 Spot Bond			4.90000	322.82483	4.90000	322.77207		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	
ABX01 On 10/07/2024 Spot Bond			11.62000	11.62000	11.62000	104.12327		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 ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.21596				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.21170				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	192.78988				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	195.28007				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.20478				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.79512				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.93042				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.59364				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.79224				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	101.81749				0.00	100,000,000	50,000,00
Total AGL03 SPOT										0.00	100,000,000	50,000,00
Total For AGL03										0.00	100,000,000	50,000,00
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.98216				0.00	1,040,000,000	520,000,00
Total AGLG01 SPOT										0.00	1,040,000,000	520,000,00
Total For AGLG01										0.00	1,040,000,000	520,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGRIA1 On 28/10/2025 Spot Bond					0.00000	100.49000				0.00	0	98,70
Total AGRIA1 SPOT										0.00	0	98,70
Total For AGRIA1										0.00	0	98,70
AGT01 On 10/10/2023 Spot Bond					0.00000	104.57029				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.58150				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.80141				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	106.85704				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	101.11257				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.51139				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.54994				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.04500	99.51414	9.04500	99.49022				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.60799				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.80144				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	102.04310				0.00	0	
Total AHF2D1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	101.40973				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.76497				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			9.53500	103.66047	9.53500	103.63423				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.88561				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.79505				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.83514				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.36046				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.21983				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.72979				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.79494				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.83500				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.11478				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.87113				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.94098				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.81497				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.79994				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.85502				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.83600				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.58979				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.14467				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.40000	102.94952	8.40000	102.92648				0.00	0	1,560,000,00
Total AIR02 SPOT										0.00	0	1,560,000,00
Total For AIR02										0.00	0	1,560,000,00
AIR04 On 29/05/2024 Spot Bond			10.25000	99.46209	10.25000	99.43463				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.10500	90.69188	12.10500	90.66243				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.96810				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	101.00438				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	100.65380				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.97000	189.70146	6.97000	189.65999				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.00028				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.47084				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.16836				0.00	0	1,500,000,00
Total APF14 SPOT										0.00	0	1,500,000,00
Total For APF14										0.00	0	1,500,000,00
APF16 On 07/08/2024 Spot Bond					0.00000	101.29895				0.00	1,000,000,000	500,000,00
Total APF16 SPOT										0.00	1,000,000,000	500,000,00
Total For APF16										0.00	1,000,000,000	500,000,00
APF18 On 22/08/2025 Spot Bond					0.00000	100.87098				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.49000	247.87075	5.49000	247.82636				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			6.10000	214.83016	6.10000	214.78815				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.66000	202.64302	5.66000	202.60578				0.00	0	
Total ASN154 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.52000	114.96221	5.52000	114.94171				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	103.92634				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.22609				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.19362				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.93383				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	100.80909				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.79305				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.39219				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	100.00019				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	100.20350				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	100.68812				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			5.24500	5.24500	5.24500	112.23423				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.68500	5.68500	5.68500	103.44205				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.31711				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.34961				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	101.09287				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.78882				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.63000	113.48699	5.63000	113.46641				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	100.20559				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	99.58040				0.00	0	7,800,00
Total ASN346 SPOT										0.00	0	7,800,00
Total For ASN346										0.00	0	7,800,00
ASN346 On 20/06/2024 Spot Bond					0.00000	100.32622				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.20023				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.20023				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN36: On 30/08/2024 Spot Bond					0.00000	100.70277				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.37369				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.34091				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.73896				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	102.03166				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.32810				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.32810				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.50309				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.22542				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.19804				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.21942				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	100.56252				0.00	0	
Total ASN419 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN419										0.00	0	
ASN42 On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	102.96551				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	100.13547				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.13804				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 20/03/2023 Spot Bond					0.00000	100.36920				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	100.04497				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	101.51767				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	101.52749				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 31/01/2023 Spot Bond			9.99500	9.99500	9.99500	103.73172				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			11.08500	11.08500	11.08500	103.28367				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.17460				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.31270				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	100.65219				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	100.33347				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	115.77850				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.87000	10.87000	10.87000	103.00928				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.60791				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 15/09/2025 Spot Bond					0.00000	100.32696				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.32696				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 28/09/2025 Spot Bond					0.00000	100.05825				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			10.44000	95.60118	10.44000	95.57445				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			9.62000	95.50756	9.62000	95.48291				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			10.17000	94.37637	10.17000	94.35066				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN51 On 21/12/2026 Spot Bond			10.17000	94.37637	10.17000	94.35066				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52 On 31/07/2024 Spot Bond			8.74500	104.23599	8.74500	104.21175				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52 On 31/07/2024 Spot Bond			10.69500	105.01945	10.69500	104.98972				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			10.64500	104.99937	10.64500	104.96979				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.14500	104.64692	10.14500	104.61878				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.14500	104.64692	10.14500	104.61878				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	99.84574				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	101.27880				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.78000	104.22863	10.78000	104.19888				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.87000	102.46118	10.87000	103.84486				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.73000	104.12796	10.73000	104.09839				0.00	0	49,000,00
Total ASN558 SPOT										0.00	0	49,000,00
Total For ASN558										0.00	0	49,000,00
ASN56 On 05/02/2024 Spot Bond					0.00000	102.39026				0.00	0	
Total ASN560 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	101.50963				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	100.58295				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	109.11420				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 13/02/2023 Spot Bond					0.00000	109.04906				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 18/03/2024 Spot Bond					0.00000	94.73250				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2023 Spot Bond			9.82000	103.68941	9.82000	103.66176				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	101.71380				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	101.62570				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	101.33469				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	101.45159				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	100.86056				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	100.33652				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	101.47570				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2023 Spot Bond					0.00000	99.84233				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613 On 06/05/2024 Spot Bond					0.00000	94.07928				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614 On 21/12/2026 Spot Bond					0.00000	100.04288				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617 On 28/02/2024 Spot Bond					0.00000	100.90778				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619 On 11/05/2023 Spot Bond					0.00000	101.24811				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN624 On 21/12/2026 Spot Bond					0.00000	100.03661				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627 On 28/02/2024 Spot Bond					0.00000	100.83048				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632 On 02/04/2026 Spot Bond					0.00000	99.85165				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633 On 20/06/2024 Spot Bond					0.00000	100.21736				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634 On 20/06/2026 Spot Bond					0.00000	100.23110				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN63: On 05/06/2023 Spot Bond					0.00000	100.63689				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.39853				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.43209				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.76797				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	99.83607				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.76955				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.85026				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.85297				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	99.97495				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.22451				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.23088				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	100.83213				0.00	0	
Total ASN683 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	95.33805				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	99.83670				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.26699				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.41774				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.59517				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.41746				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.20961				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.21068				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.60708				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.11391				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.36494				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.90019				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN714: On 31/03/2032 Spot Bond					0.00000	99.83448				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN715: On 15/09/2033 Spot Bond					0.00000	100.40741				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716: On 30/09/2024 Spot Bond					0.00000	99.95546				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718: On 12/06/2024 Spot Bond					0.00000	100.41276				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721: On 05/06/2023 Spot Bond					0.00000	100.60594				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN733: On 31/07/2026 Spot Bond					0.00000	101.38149				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735: On 28/02/2026 Spot Bond					0.00000	100.77790				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736: On 31/03/2026 Spot Bond					0.00000	99.83519				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737: On 20/06/2026 Spot Bond					0.00000	100.20429				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742: On 20/06/2026 Spot Bond					0.00000	100.20642				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746: On 25/11/2024 Spot Bond					0.00000	96.19979				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN74 On 31/10/2026 Spot Bond					0.00000	101.32604				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76 On 21/12/2026 Spot Bond					0.00000	99.89731				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77 On 21/12/2026 Spot Bond					0.00000	99.88861				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78 On 21/12/2026 Spot Bond			9.87384	9.87384	9.87384	102.21795				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79 On 15/03/2025 Spot Bond					0.00000	100.40761				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79 On 31/01/2024 Spot Bond			10.27500	10.27500	10.27500	104.06259				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80 On 31/07/2027 Spot Bond					0.00000	101.45998				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80 On 31/01/2027 Spot Bond					0.00000	101.31819				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80 On 31/01/2030 Spot Bond					0.00000	101.31978				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80 On 15/03/2023 Spot Bond					0.00000	99.51683				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80 On 21/12/2026 Spot Bond					0.00000	100.02766				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81 On 06/04/2025 Spot Bond					0.00000	99.75798				0.00	0	
Total ASN818 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	99.85388				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.68157				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	102.19706				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	99.79828				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.75931				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	102.05293				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	102.04862				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.93612				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.72127				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.72127				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.46011				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.26207				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN837 On 21/04/2027 Spot Bond					0.00000	101.50199				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN838 On 21/04/2027 Spot Bond					0.00000	101.49272				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN840 On 21/04/2027 Spot Bond					0.00000	101.49272				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN840 On 22/04/2027 Spot Bond					0.00000	101.49420				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN841 On 25/04/2042 Spot Bond					0.00000	110.57353				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN842 On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN845 On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN846 On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN847 On 29/04/2025 Spot Bond					0.00000	101.43899				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	101.43110				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN850 On 20/06/2027 Spot Bond					0.00000	100.20438				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN85: On 20/06/2025 Spot Bond					0.00000	100.20879				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	100.77797				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	101.71059				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	101.31273				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	112.51002				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	105.58616				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.47590				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.47590				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.42229				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.35598				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.35598				0.00	0	
Total ASN868 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	99.83909				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.03436				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	100.23210				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	100.22997				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	101.27738				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	100.49503				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	101.66129				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	99.97368				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	100.35086				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.32000	109.72792	11.32000	104.99846				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	100.22784				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	101.23940				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN903 On 20/06/2026 Spot Bond					0.00000	100.20216				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN904 On 31/07/2027 Spot Bond					0.00000	100.79303				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN913 On 31/08/2027 Spot Bond					0.00000	100.80808				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN915 On 31/07/2027 Spot Bond					0.00000	100.79303				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN916 On 31/07/2027 Spot Bond					0.00000	100.77797				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN917 On 31/08/2027 Spot Bond					0.00000	100.78550				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN918 On 31/08/2027 Spot Bond					0.00000	100.79679				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN919 On 31/08/2027 Spot Bond					0.00000	100.78550				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN920 On 31/08/2027 Spot Bond					0.00000	100.79679				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN921 On 20/12/2027 Spot Bond					0.00000	100.24346				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	100.25005				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN93 On 20/12/2025 Spot Bond					0.00000	100.22127				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93 On 06/02/2023 Spot Bond					0.00000	101.60727				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN93 On 20/12/2027 Spot Bond					0.00000	100.33279				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93 On 20/12/2027 Spot Bond					0.00000	100.23750				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93 On 31/01/2030 Spot Bond					0.00000	101.37649				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94 On 20/12/2027 Spot Bond					0.00000	100.22364				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94 On 20/12/2027 Spot Bond					0.00000	100.21575				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94 On 20/12/2025 Spot Bond					0.00000	100.20851				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94 On 20/12/2027 Spot Bond					0.00000	100.24814				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94 On 20/06/2027 Spot Bond					0.00000	100.20278				0.00	0	24,030,00
Total ASN948 SPOT										0.00	0	24,030,00
Total For ASN948										0.00	0	24,030,00
ASN95 On 20/06/2027 Spot Bond					0.00000	100.20438				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95 On 31/08/2027 Spot Bond					0.00000	100.77797				0.00	0	
Total ASN951 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN951										0.00	0	
ASN95 On 31/07/2027 Spot Bond					0.00000	101.36727				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95 On 20/12/2027 Spot Bond					0.00000	100.23430				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95 On 20/12/2025 Spot Bond					0.00000	100.21021				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95 On 20/12/2024 Spot Bond					0.00000	100.19804				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96 On 30/09/2027 Spot Bond					0.00000	99.84702				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96 On 07/12/2027 Spot Bond					0.00000	66.92880				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.90712				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.33000	100.39918	7.33000	100.37932				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.57418				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.47053				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	101.64328				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.97810				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.76373				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.92118				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			12.07000	12.07000	12.07000	103.22257				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	99.21654				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	99.84899				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	100.02224				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA8 On 30/06/2023 Spot Bond					0.00000	99.31921				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8 On 30/09/2023 Spot Bond					0.00000	99.96177				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA8 On 31/12/2023 Spot Bond					0.00000	99.80697				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA8 On 31/03/2024 Spot Bond					0.00000	99.92224				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA8 On 31/03/2024 Spot Bond					0.00000	102.02692				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA85 On 30/06/2024 Spot Bond					0.00000	98.23342				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	99.93361				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	99.81982				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	99.81536				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	99.81931				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.68852				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	99.82104				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	99.01178				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	99.80811				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	99.80721				0.00	800,000,000	400,000,000
Total BAYA98 SPOT										0.00	800,000,000	400,000,000
Total For BAYA98										0.00	800,000,000	400,000,000
BAYA99 On 30/09/2027 Spot Bond					0.00000	99.81301				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.78749				0.00	0	
Total BAYB13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB13										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	99.95839				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1: On 30/09/2024 Spot Bond					0.00000	99.78393				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	99.78785				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2: On 30/06/2025 Spot Bond					0.00000	99.78966				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2: On 30/09/2023 Spot Bond					0.00000	99.78749				0.00	800,000,000	400,000,000
Total BAYB23 SPOT										0.00	800,000,000	400,000,000
Total For BAYB23										0.00	800,000,000	400,000,000
BAYB2: On 30/09/2024 Spot Bond					0.00000	99.78785				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2: On 30/09/2025 Spot Bond					0.00000	99.78002				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD030: On 18/04/2028 Spot Bond			9.17500	9.17500	9.17500	97.20802				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21: On 05/08/2033 Spot Bond					0.00000	101.23873				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.22944				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.11969				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	77.98820				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.00711				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	77.98067				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX42 On 31/01/2023 Spot Bond					0.00000	100.34387				0.00	0	
Total BDX42 SPOT										0.00	0	
Total For BDX42										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.17296				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	99.86290				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.17879				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	99.86129				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.93775				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	102.86068				0.00	80,000,000	40,000,000
Total BGL19 SPOT										0.00	80,000,000	40,000,000
Total For BGL19										0.00	80,000,000	40,000,000
BID10 On 15/11/2023 Spot Bond					0.00000	101.29067				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID11 On 15/11/2023 Spot Bond			8.44000	102.11137	8.44000	102.08806				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.74082				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.58497				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.00017				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.00019				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.41294				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.90602				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.28500				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	94.44900				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	66.69900				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	47.80000				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BNPP13										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.87915				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.70242				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.74297				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.87669				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.77761				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	101.16320				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.83434				0.00	0	5,001,900,00
Total BPPF32 SPOT										0.00	0	5,001,900,00
Total For BPPF32										0.00	0	5,001,900,00
BPPF3: On 10/05/2023 Spot Bond					0.00000	101.03625				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	100.90208				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	100.89437				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	99.97587				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	101.40954				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10 On 30/09/2026 Spot Bond					0.00000	99.81694				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	99.82089				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.09327				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.03765				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	100.71850				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.67000	102.01995	8.67000	101.99669				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.97000	104.06211	8.97000	104.03703		179,400,000,000.00		20,000,000	10,000,000	
Total CCT02 SPOT								179,400,000,000.00		20,000,000	10,000,000	
Total For CCT02								179,400,000,000.00		20,000,000	10,000,000	
CCT03 On 15/03/2025 Spot Bond			9.52000	106.40590	9.52000	106.37857		6,664,000,000,000.00		700,000,000	350,000,000	
Total CCT03 SPOT								6,664,000,000,000.00		700,000,000	350,000,000	
Total For CCT03								6,664,000,000,000.00		700,000,000	350,000,000	
CCT04 On 17/07/2027 Spot Bond			10.56000	10.56000	10.56000	103.13766			0.00	0		
Total CCT04 SPOT									0.00	0		
Total For CCT04									0.00	0		
CGR42 On 03/08/2023 Spot Bond					0.00000	101.59647				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR46 On 28/02/2023 Spot Bond					0.00000	100.91006				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.95417				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.85692				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.94504				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	99.93943				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	103.93232	4.77000	102.81400				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.67600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.15570				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.45500	104.12222	9.45500	104.09566				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	108.41202	8.70700	106.67400				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.40489				0.00	0	
Total CLN366 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	102.65038				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			11.16000	102.19871	11.16000	102.16806				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	112.19089	6.50000	105.69800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.89100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.46500	156.53192	6.46500	156.50010				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			8.57500	150.18138	8.57500	150.14255				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49 On 04/09/2024 Spot Bond			9.10000	104.68087	9.10000	104.65514				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	101.85744				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.93114				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.59285				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN51 On 15/03/2025 Spot Bond				100.00000	0.00000	100.33994				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/04/2023 Spot Bond				100.00000	0.00000	101.30467				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2024 Spot Bond					0.00000	99.88323				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 12/03/2023 Spot Bond					0.00000	100.39995				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.74284				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/03/2023 Spot Bond			100.00000		0.00000	100.44489				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.64799				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.50296				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.43311				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2024 Spot Bond					0.00000	100.22555				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	100.39995				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.21429				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	101.66627				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 On 18/07/2025 Spot Bond			10.40000	104.49002	10.40000	104.46123				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	101.30366				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	101.42262				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.85912				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	155.54900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.82216				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.87000	103.96480	9.87000	103.93759				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.92000	102.79677	9.92000	102.76928				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			10.01000	101.66171	10.01000	101.63429				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			10.06000	10.06000	10.06000	317.71640				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.98154				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.95273				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.74858				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	102.00628				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond			100.00000		0.00000	130.89600				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.05393				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.37000	100.84145	10.37000	100.75634				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.87000	102.00549	9.87000	101.97835				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.32551				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.84715				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.18959				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.58674				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.00933				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.10000	100.97954	10.10000	100.95206				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.98853				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.01315				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.33323				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.22698				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.61765				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	99.84926				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.05816				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.25822				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	101.63238				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN585 On 31/05/2024 Spot Bond					0.00000	100.93170				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.38023				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	103.77258				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.22745				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.02301				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.02067				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.88500	155.18176	4.88500	124.55058				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.04033				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2024 Spot Bond					0.00000	100.10373				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.73939				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.34000	9.34000	9.34000	100.53669				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	99.85484				0.00	0	
Total CLN598 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.38522				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.22745				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.22745				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.72900				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.92500	8.92500	8.92500	103.16583				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.05887				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	100.24816				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	104.48148				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.68246				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.76877				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.50000	101.43896	9.50000	101.41338				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61(On 23/10/2024 Spot Bond					0.00000	101.42144				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611(On 14/04/2026 Spot Bond					0.00000	103.63443				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612(On 07/03/2025 Spot Bond					0.00000	100.52738				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613(On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614(On 30/11/2023 Spot Bond					0.00000	100.87415				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615(On 20/12/2029 Spot Bond					0.00000	97.45300				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617(On 20/12/2024 Spot Bond					0.00000	101.64406				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618(On 31/05/2024 Spot Bond					0.00000	100.73216				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620(On 28/10/2024 Spot Bond					0.00000	101.29906				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621(On 28/10/2024 Spot Bond					0.00000	101.72252				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622(On 20/12/2024 Spot Bond					0.00000	98.61900				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN624 On 25/01/2023 Spot Bond					0.00000	101.44004				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			7.75000	103.90433	7.75000	103.88240				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.88333				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	99.87705				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.90000	62.33262	12.90000	82.09647				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2024 Spot Bond					0.00000	101.03169				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.57000	100.97153	10.57000	100.94327				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.88032				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2024 Spot Bond					0.00000	100.99211				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	102.16568				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	101.07919				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.18577				0.00	0	
Total CLN635 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.76482				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.87732				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	100.94042				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	100.93740				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	101.54113				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.76782				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.22474				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	101.46802				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.22498				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.99152				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.69508				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.87732				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.87732				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	98.82500				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.23018				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	102.52209				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.64272				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.24400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	101.02900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	122.31400				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	147.37500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.82500				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN666 On 02/04/2026 Spot Bond					0.00000	98.86504				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.00942				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	103.11471				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	101.34241				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.77603				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.94740				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.45647	159.68721	5.45647	129.72769				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			5.45647	159.68721	5.45647	129.72852				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.96241				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.00243				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.03908				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.73534				0.00	0	
Total CLN680 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	102.75099				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.50194				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.03430				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.03736				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	101.14067				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.05806				0.00	0	10,000,000,00
Total CLN687 SPOT										0.00	0	10,000,000,00
Total For CLN687										0.00	0	10,000,000,00
CLN68 On 21/06/2025 Spot Bond					0.00000	100.05785				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	102.34904				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 26/09/2023 Spot Bond					0.00000	100.03222				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.04214				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.11839				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	87.64422				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.14548				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.31237				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.65529				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.96219				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.26203				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.20141				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.02242				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.01130				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.03913				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.53522				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.77635				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN712 On 11/03/2023 Spot Bond					0.00000	100.35971				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.86312				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.03988				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.03988				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.03988				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	83.58115				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.36762				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	82.58548				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	82.90560				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.62105				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.61071				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.03060				0.00	0	
Total CLN724 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.03060				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.03060				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.03250				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.03250				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.03250				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	86.09064				0.00	0	33,000,00
Total CLN730 SPOT										0.00	0	33,000,00
Total For CLN730										0.00	0	33,000,00
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	87.12050				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	87.75380				0.00	0	99,000,00
Total CLN732 SPOT										0.00	0	99,000,00
Total For CLN732										0.00	0	99,000,00
CLN733 On 21/12/2027 Spot Bond					0.00000	99.86205				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.37193				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	96.82599				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.44794				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.68423				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	114.65400				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	95.55992				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.86730				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	99.82987				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	104.03501				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	97.50700				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.67280				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.80258				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2023 Spot Bond					0.00000	97.96624				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.44421				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.38915				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	99.86208				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	1,000,000.00
Total CLN753 SPOT										0.00	0	1,000,000.00
Total For CLN753										0.00	0	1,000,000.00
CLN754 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.98580				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	101.42338				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.12163				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	100.11587				0.00	0	
Total CLN760 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	101.10887				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76 On 12/02/2025 Spot Bond					0.00000	101.01755				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76 On 21/07/2027 Spot Bond					0.00000	101.40781				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	95.27082				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	102.98580				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	100.12839				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	106.50350				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77 On 31/07/2024 Spot Bond					0.00000	102.42714				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	83.89038				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	89.51189				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.80744				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.48610				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			7.62000	7.62000	7.62000	120.79459				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.74028				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.84566				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	101.29455				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.30243				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	103.73349				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.34182				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.35915				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN785 On 30/09/2026 Spot Bond					0.00000	99.83908				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	100.02671				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	99.83908				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	109.03575				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	108.86842				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	101.45224				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	98.44700				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.45224				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	102.38552				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.45224				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	101.45224				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	99.83915				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	101.45224				0.00	0	
Total CLN797 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.45238				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	101.45981				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	101.45981				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.78166				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	88.84655				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	101.30716				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	101.72569				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.46781				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.78556				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	101.35757				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.03147				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.17500	97.23198	9.17500	97.20802				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.03231				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	101.68357				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN81 On 31/01/2025 Spot Bond					0.00000	101.45224				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN81 On 31/07/2025 Spot Bond					0.00000	101.45245				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN81 On 31/01/2027 Spot Bond					0.00000	101.46781				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN81 On 31/01/2030 Spot Bond					0.00000	101.29456				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN81 On 31/01/2025 Spot Bond					0.00000	101.45224				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	101.45245				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN82 On 31/05/2025 Spot Bond					0.00000	99.83916				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN82 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN823 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	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.45245				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	101.45245				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond					0.00000	101.45211				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN827 On 31/07/2025 Spot Bond					0.00000	101.45245				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN828 On 31/08/2024 Spot Bond					0.00000	89.84396				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN829 On 31/01/2025 Spot Bond					0.00000	101.45224				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN830 On 31/07/2026 Spot Bond					0.00000	105.55593				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN831 On 31/05/2025 Spot Bond					0.00000	100.64746				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN832 On 31/07/2027 Spot Bond					0.00000	101.45211				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN833 On 31/01/2030 Spot Bond			9.40500	9.40500	9.40500	102.77207				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN834 On 31/08/2025 Spot Bond					0.00000	100.77783				0.00	0	
Total CLN834 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.77797				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	100.77797				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	100.77787				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	99.83915				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.20288				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	99.84066				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	96.66600				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	96.03100				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	96.15300				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	100.51875				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	99.85745				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	99.85600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	99.83916				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN848 On 31/03/2027 Spot Bond					0.00000	99.83915				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	99.83878				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	101.55485				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN851 On 27/09/2028 Spot Bond					0.00000	99.99972				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond					0.00000	100.20438				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	100.21334				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.22677				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN855 On 20/07/2027 Spot Bond					0.00000	100.23103				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN856 On 23/09/2026 Spot Bond					0.00000	100.13569				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	102.20433				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN855 On 28/02/2024 Spot Bond				100.00000	0.00000	85.66371				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	101.45245				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.21505				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN862 On 20/06/2027 Spot Bond					0.00000	100.20224				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	100.47742				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	115.30193				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	102.27000				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	103.84800				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	101.61753				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	88.48892				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	101.26319				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.27882				0.00	0	
Total CLN870 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN870										0.00	0	
CLN87 On 31/07/2027 Spot Bond					0.00000	101.27094				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN87 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	84.98005				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87 On 31/08/2025 Spot Bond					0.00000	100.77783				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN87 On 20/06/2027 Spot Bond					0.00000	100.20758				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN87 On 29/10/2025 Spot Bond					0.00000	101.82482				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN87 On 29/10/2025 Spot Bond					0.00000	101.82482				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN87 On 24/04/2023 Spot Bond					0.00000	101.27950				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN87 On 31/01/2030 Spot Bond					0.00000	101.25989				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87 On 02/04/2026 Spot Bond					0.00000	99.85484				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88 On 02/04/2026 Spot Bond					0.00000	99.85564				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN88 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	86.58764				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88 On 31/01/2030 Spot Bond					0.00000	101.25516				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	85.35327				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	84.14562				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	84.14562				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	83.96673				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	84.11576				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.73000	5.73000	5.73000	123.00387				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	100.22578				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.21468				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	101.45245				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN894 On 20/12/2025 Spot Bond					0.00000	100.20894				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN895 On 31/08/2025 Spot Bond					0.00000	100.77783				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN896 On 30/09/2027 Spot Bond					0.00000	99.83909				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN897 On 02/04/2026 Spot Bond					0.00000	99.86204				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN898 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	66.12923				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN900 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	65.63727				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN901 On 20/12/2027 Spot Bond			11.45500	11.45500	11.45500	102.65559				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN902 On 20/12/2027 Spot Bond					0.00000	101.63700				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN903 On 20/12/2027 Spot Bond			10.95500	10.95500	10.95500	101.17635				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN904 On 15/09/2029 Spot Bond					0.00000	100.37960				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN905 On 20/12/2029 Spot Bond					0.00000	100.23951				0.00	0	
Total CLN905 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	100.22428				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	100.28062				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	100.35800				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	99.17800				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN909 On 20/06/2024 Spot Bond					0.00000	100.36459				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN910 On 06/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	5,000,000,000	5,000,000,000	
Total CLN911 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total For CLN911									10,000,000,000,000.00	5,000,000,000	5,000,000,000	
COJ05 On 05/06/2023 Spot Bond			10.07000	101.67061	10.07000	101.64374			0.00	0	0	
Total COJ05 SPOT									0.00	0		
Total For COJ05									0.00	0		
COJ05 On 22/06/2026 Spot Bond			11.16000	101.04664	11.16000	101.01650			0.00	0	0	
Total COJ08 SPOT									0.00	0		
Total For COJ08									0.00	0		
COJ08 On 09/06/2024 Spot Bond			11.16000	99.27055	11.16000	99.24094			0.00	0	0	
Total COJG01 SPOT									0.00	0		
Total For COJG01									0.00	0		
COT01 On 03/04/2023 Spot Bond			9.53500	102.02308	9.53500	101.99709			0.00	0	0	
Total COT01 SPOT									0.00	0		
Total For COT01									0.00	0		
COT01 On 03/04/2028 Spot Bond			12.93000	92.20618	12.93000	92.17445			0.00	0	0	
Total COT02 SPOT									0.00	0		
Total For COT02									0.00	0		
COT02 On 05/06/2028 Spot Bond			11.52000	92.45614	11.52000	92.42769			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 COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.77190				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.27000	10.27000	10.27000	101.36816				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.63288				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.96157				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.33850				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.77483				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.07743				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	99.99985				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.31693				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.32283				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.20000	103.77180	7.20000	103.75157				0.00	0	40,000,000.00
Total DV23 SPOT										0.00	0	40,000,000.00
Total For DV23										0.00	0	40,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DV23/R On 27/02/2023 Spot Bond			100.00000	90.17647	100.00000	89.96479			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	90.17647	100.00000	89.96479			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			9.62000	103.55304	9.62000	103.52660			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	103.47905	9.69000	103.45245			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.47905	9.69000	103.45245			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV27 On 02/02/2027 Spot Bond			10.47000	100.35155	10.47000	100.32373			0.00	0	
Total DV27 SPOT									0.00	0	
Total For DV27									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.50500	97.55545	11.50500	97.52580			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	103.62525	10.10000	103.59751			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.62525	10.10000	103.59751			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	100.57926			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.98094			0.00	0	
Total DVF25 SPOT									0.00	0	
Total For DVF25									0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	97.69119			0.00	0	
Total DVF26 SPOT									0.00	0	
Total For DVF26									0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	97.93710			0.00	0	
Total DVF27 SPOT									0.00	0	
Total For DVF27									0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.34154			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB21 On 31/05/2024 Spot Bond					0.00000	99.64501				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	100.96604				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	101.17645				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	101.01132				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	101.22205				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	101.55605				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	103.18945				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC21 On 15/12/2026 Spot Bond					0.00000	100.99903				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.36253				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			9.01000	103.93984	9.01000	103.91454				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.75000	116.20066	5.75000	116.17894				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.62000	101.27906	5.62000	101.26073			281,000,000,000,000.00	50,000,000,000	200,000,000,000	
Total EL037 SPOT									11,000,000,000,000.00	50,000,000,000	200,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EL037										1,000,000,000,000.00	50,000,000,000	200,000,000,000
EL037/1 On 31/01/2037 Spot Bond			2.25000	149.39222	2.25000	149.37860				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.05000	153.29080	5.05000	153.26501				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.01500	137.99821	5.01500	137.97512				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.02000	134.13671	5.02000	134.11456				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.57000	117.96655	5.57000	117.94516				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.49000	105.02590	5.49000	105.00726				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	149.39222	2.25000	149.37860				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	167.53852				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	164.81919				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	154.30150				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	128.20362				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	127.32443				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 28/07/2025 Spot Bond					0.00000	123.99632				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	115.27534				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 15/04/2024 Spot Bond					0.00000	110.92054				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	112.67979				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	93.29590				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 17/02/2023 Spot Bond					0.00000	100.57344				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN016 On 08/03/2023 Spot Bond					0.00000	99.98915				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN017 On 12/05/2023 Spot Bond					0.00000	102.81232				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN018 On 02/04/2027 Spot Bond					0.00000	103.85935				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN019 On 20/09/2027 Spot Bond					0.00000	101.14020				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.58000	100.84962	10.58000	100.82091				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM04 On 16/05/2028 Spot Bond			12.50500	12.50500	12.50500	93.45315				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.55500	12.55500	12.55500	97.32739				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.67000	10.67000	10.67000	99.54527				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.67000	10.67000	10.67000	104.58393				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.55000	12.55000	12.55000	101.00587				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.70000	11.70000	11.70000	97.26179				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.05000	15.05000	15.05000	90.01198				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.83211				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.50475				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.37466				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.66241				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.76080				0.00	0	
Total EPF022 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EPF022										0.00	0	
EPF02: On 07/09/2026 Spot Bond					0.00000	100.52440				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF02: On 14/03/2025 Spot Bond					0.00000	100.34969				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF02: On 12/09/2025 Spot Bond					0.00000	100.38905				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF02: On 10/11/2025 Spot Bond					0.00000	101.00646				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5: On 14/03/2023 Spot Bond					0.00000	100.33286				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC5: On 10/11/2023 Spot Bond					0.00000	100.95444				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	100.97413				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	101.81306				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	101.19707				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond					0.00000	101.27328				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.13844				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	101.73552				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	101.06394				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01 On 11/11/2023 Spot Bond					0.00000	100.90477				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01 On 11/11/2025 Spot Bond					0.00000	100.95330				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01 On 11/11/2027 Spot Bond					0.00000	100.96988				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.88560				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.91909				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.90225				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.93575				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.90254				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.90581				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.89688				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ES23 On 25/01/2023 Spot Bond			7.70000	104.40532	7.70000	104.38342		373,450,000,000,000.00	48,500,000,000	194,000,000,000	
Total ES23 SPOT								'3,450,000,000,000.00	48,500,000,000	194,000,000,000	
Total For ES23								'3,450,000,000,000.00	48,500,000,000	194,000,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	104.22899	10.00000	104.20065		0.00	0		
Total ES23/R2023 SPOT								0.00	0		
Total For ES23/R2023								0.00	0		
ES26 On 02/04/2026 Spot Bond			9.59000	97.10250	9.59000	97.07752		14,398,426,000.00	1,501,400	2,478,350,700	
Total ES26 SPOT								14,398,426,000.00	1,501,400	2,478,350,700	
Total For ES26								14,398,426,000.00	1,501,400	2,478,350,700	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.87894	7.85000	101.85739		0.00	0		
Total ES26/R186 SPOT								0.00	0		
Total For ES26/R186								0.00	0		
ES33 On 15/09/2033 Spot Bond			12.18000	74.55538	12.20000	74.43660		19,168,884,000.00	1,573,800	820,000,000	
Total ES33 SPOT								19,168,884,000.00	1,573,800	820,000,000	
Total For ES33								19,168,884,000.00	1,573,800	820,000,000	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.15858	7.50000	102.13781		0.00	0		
Total ES33/R209 SPOT								0.00	0		
Total For ES33/R209								0.00	0		
ES42 On 25/04/2042 Spot Bond			12.45000	72.83733	12.45000	72.81316		12,161,160,000.00	976,800	4,018,388,400	
Total ES42 SPOT								12,161,160,000.00	976,800	4,018,388,400	
Total For ES42								12,161,160,000.00	976,800	4,018,388,400	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.49759	8.50000	101.47438		0.00	0		
Total ES42/R214 SPOT								0.00	0		
Total For ES42/R214								0.00	0		
ETK001 On 03/06/2032 Spot Bond			11.54000	11.54000	11.54000	98.52059		0.00	0		
Total ETK001 SPOT								0.00	0		
Total For ETK001								0.00	0		
ETK002 On 03/06/2037 Spot Bond			14.21500	14.21500	14.21500	92.66017		0.00	0		
Total ETK002 SPOT								0.00	0		
Total For ETK002								0.00	0		
EXX05 On 13/06/2024 Spot Bond					0.00000	101.38256		0.00	0		
Total EXX05 SPOT								0.00	0		
Total For EXX05								0.00	0		
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.92789		0.00	0		
Total FIFB17 SPOT								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.27328				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	102.43414				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.77471				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.26171				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.87109				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.75384				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.79292				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.80271				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.57649				0.00	0	330,000,00
Total FRB24 SPOT										0.00	0	330,000,00
Total For FRB24										0.00	0	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.87148				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.57887				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.25000	103.42279	9.25000	103.39711			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.43235			0.00	1,800,000,000	900,000,000
Total FRB28 SPOT									0.00	1,800,000,000	900,000,000
Total For FRB28									0.00	1,800,000,000	900,000,000
FRB29 On 19/04/2026 Spot Bond					0.00000	103.25057			0.00	0	
Total FRB29 SPOT									0.00	0	
Total For FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.17000	98.73039	9.17000	98.70606			0.00	0	
Total FRB30 SPOT									0.00	0	
Total For FRB30									0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.43736			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	99.99983			0.00	0	
Total FRB32 SPOT									0.00	0	
Total For FRB32									0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	99.99975			0.00	0	
Total FRB33 SPOT									0.00	0	
Total For FRB33									0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	100.74925			0.00	0	
Total FRB34 SPOT									0.00	0	
Total For FRB34									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.87000	322.91239	4.87000	322.85991		1,266,200,000,000.00		260,000,000	130,000,000
Total FRBI23 SPOT								1,266,200,000,000.00		260,000,000	130,000,000
Total For FRBI23								1,266,200,000,000.00		260,000,000	130,000,000
FRBI25 On 31/01/2025 Spot Bond			3.79000	3.79000	3.79000	165.05731			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.71000	212.01872	4.71000	211.98515			0.00	0	
Total FRBI28 SPOT									0.00	0	
Total For FRBI28									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI29 On 31/03/2029 Spot Bond			5.19000	5.19000	5.19000	112.58718				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.45500	5.45500	5.45500	227.18511				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.65000	96.18542	5.65000	96.16778				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.60000	95.67316	5.60000	95.65591				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			8.85000	8.85000	8.85000	85.44853			531,000,000,000.00		60,000,000	30,000,000
Total FRBZ02 SPOT									531,000,000,000.00		60,000,000	30,000,000
Total For FRBZ02									531,000,000,000.00		60,000,000	30,000,000
FRBZ0 On 10/12/2024 Spot Bond			8.88000	8.88000	8.88000	84.55807				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			5.06500	5.06500	5.06500	160.90684				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.94923				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	101.83171				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.34848				0.00	0	
Total FRC271 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 FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			10.18400	10.18400	10.18400	103.83594				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.21743				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.65000	6.65000	6.65000	123.54221				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.26404				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.48000	6.48000	6.48000	121.29929				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.95659				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.96853				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.48115				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	102.03947				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.47913				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.79322				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.66245				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.74229				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.59363				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.19701				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.21472				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.22805				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	101.74744				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.34608				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.32298				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.21301				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.22777				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.31931				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC324 On 20/06/2026 Spot Bond					0.00000	100.21600				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	101.89175				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC328 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	101.06854				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	101.01057				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	102.24524				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	100.72298				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	100.99719				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	100.25524				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.03813				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC346 On 20/12/2025 Spot Bond					0.00000	100.23868				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	100.24057				0.00	0	
Total FRC347 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 FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.63210				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.41781				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	101.35729				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.74050				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.58102				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.55247				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 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	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.46909				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.43417				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.44588				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	101.45001				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.34517				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2023 Spot Bond					0.00000	99.95277				0.00	172,000,000	86,000,000
Total FRC362 SPOT										0.00	172,000,000	86,000,000
Total For FRC362										0.00	172,000,000	86,000,000
FRC362 On 01/08/2026 Spot Bond					0.00000	101.20576				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.21161				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.51815				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	92.23672				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	100.77514				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	91.03874				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	91.19116				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	101.56391				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.55868				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	92.59338				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC375 On 25/04/2023 Spot Bond					0.00000	101.61916				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	89.38656				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	89.23415				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.20156				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	100.13837				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC381 On 20/12/2026 Spot Bond					0.00000	100.21819				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.86935				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC385 On 15/02/2025 Spot Bond					0.00000	100.86935				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.84760				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC387 On 16/02/2025 Spot Bond					0.00000	100.84760				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC388 On 07/12/2023 Spot Bond					0.00000	100.79840				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC389 On 30/04/2027 Spot Bond					0.00000	101.45249				0.00	0	
Total FRC389 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 FRC389										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	101.60572				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	102.00028				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39 On 11/11/2024 Spot Bond					0.00000	101.13247				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39 On 27/03/2024 Spot Bond					0.00000	100.00020				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39 On 31/01/2027 Spot Bond					0.00000	101.45246				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	101.53166				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39 On 31/03/2023 Spot Bond			14.44000	14.44000	14.44000	98.41185				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	101.62059				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39 On 21/01/2030 Spot Bond					0.00000	101.73140				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40 On 19/01/2027 Spot Bond					0.00000	101.81164				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40 On 19/01/2027 Spot Bond			10.79500	10.79500	10.79500	103.65822				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40 On 20/06/2027 Spot Bond					0.00000	100.27456				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	101.14745				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			13.14000	13.14000	13.14000	100.88133				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			10.79000	10.79000	10.79000	105.86877				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	102.27622				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	101.93092				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	100.15066				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.33000	11.33000	11.33000	102.50522				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	101.45249				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	101.56199				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	100.84548				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	101.62013				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC414 On 31/05/2027 Spot Bond					0.00000	100.87339				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC415 On 31/05/2025 Spot Bond					0.00000	100.81599				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC416 On 20/06/2027 Spot Bond					0.00000	99.03632				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC417 On 30/04/2025 Spot Bond					0.00000	101.56185				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC418 On 31/05/2027 Spot Bond					0.00000	100.84251				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC419 On 30/04/2029 Spot Bond					0.00000	101.60794				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC420 On 30/04/2026 Spot Bond					0.00000	101.45250				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	99.99972				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	99.99970				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC423 On 27/09/2028 Spot Bond					0.00000	99.99970				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC424 On 31/08/2025 Spot Bond					0.00000	100.79342				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC425 On 31/07/2025 Spot Bond					0.00000	101.45240				0.00	0	
Total FRC425 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 FRC425										0.00	0	
FRC425 On 30/09/2027 Spot Bond					0.00000	99.94615				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426 On 30/09/2026 Spot Bond					0.00000	99.94344				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427 On 21/06/2027 Spot Bond					0.00000	100.05794				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC428 On 31/10/2027 Spot Bond					0.00000	101.45256				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC429 On 31/10/2026 Spot Bond					0.00000	101.55639				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC430 On 31/08/2027 Spot Bond					0.00000	100.77804				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC431 On 31/10/2026 Spot Bond					0.00000	101.45243				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC432 On 31/08/2027 Spot Bond					0.00000	100.77804				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC433 On 31/08/2027 Spot Bond					0.00000	100.81569				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC434 On 20/11/2026 Spot Bond					0.00000	100.77443				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC435 On 21/06/2027 Spot Bond					0.00000	100.22251				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC436 On 31/01/2030 Spot Bond			9.68000	9.68000	9.68000	105.67314				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC437 On 31/08/2027 Spot Bond					0.00000	100.35465				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC438 On 31/08/2027 Spot Bond					0.00000	100.35654				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC439 On 31/07/2025 Spot Bond					0.00000	101.57052				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC440 On 31/08/2027 Spot Bond					0.00000	100.78558				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC441 On 31/08/2027 Spot Bond					0.00000	100.78558				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC442 On 20/12/2027 Spot Bond					0.00000	100.23004				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC443 On 23/09/2026 Spot Bond					0.00000	100.13609				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC444 On 28/10/2023 Spot Bond					0.00000	101.39519				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC445 On 31/08/2027 Spot Bond					0.00000	100.77804				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC446 On 15/03/2028 Spot Bond					0.00000	100.37484				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC447 On 31/08/2027 Spot Bond					0.00000	100.23954				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC449 On 31/08/2027 Spot Bond					0.00000	100.24178				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC450 On 20/12/2030 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 FRC450 SPOT									250,000,000,000,000.00	2,500,000,000	2,500,000,000	
Total For FRC450									250,000,000,000,000.00	2,500,000,000	2,500,000,000	
FRI33 On 28/02/2033 Spot Bond			5.18000	108.15962	5.18000	108.14105			0.00	0		
Total FRI33 SPOT									0.00	0		
Total For FRI33									0.00	0		
FRI38 On 31/01/2038 Spot Bond			5.37000	117.01122	5.37000	116.99082			0.00	0		
Total FRI38 SPOT									0.00	0		
Total For FRI38									0.00	0		
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.65850			0.00	0		
Total FRJ23 SPOT									0.00	0		
Total For FRJ23									0.00	0		
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.37046			0.00	0	3,700,000,000	
Total FRJ24 SPOT									0.00	0	3,700,000,000	
Total For FRJ24									0.00	0	3,700,000,000	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.23877			0.00	15,000,000,000	15,000,000,000	
Total FRJ25 SPOT									0.00	15,000,000,000	15,000,000,000	
Total For FRJ25									0.00	15,000,000,000	15,000,000,000	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.05978			0.00	0		
Total FRJ26 SPOT									0.00	0		
Total For FRJ26									0.00	0		
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.52734			0.00	0		
Total FRJ27 SPOT									0.00	0		
Total For FRJ27									0.00	0		
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.42597			0.00	0		
Total FRJ27S SPOT									0.00	0		
Total For FRJ27S									0.00	0		
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.07165			0.00	0		
Total FRJ28 SPOT									0.00	0		
Total For FRJ28									0.00	0		
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.55031			0.00	0		
Total FRJ29 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 FRJ29									0.00	0	
FRJ29€ On 20/04/2029 Spot Bond					0.00000	101.40709			0.00	0	
Total FRJ29S SPOT									0.00	0	
Total For FRJ29S									0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.13670			0.00	0	
Total FRJ31 SPOT									0.00	0	
Total For FRJ31									0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.85800	4.85800	4.85800	104.51865			0.00	0	
Total FRS100 SPOT									0.00	0	
Total For FRS100									0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.34000	5.34000	5.34000	117.40589			0.00	0	
Total FRS101 SPOT									0.00	0	
Total For FRS101									0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	101.08449			0.00	0	
Total FRS103 SPOT									0.00	0	
Total For FRS103									0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.48000	115.50437	5.48000	115.48390			0.00	0	
Total FRS108 SPOT									0.00	0	
Total For FRS108									0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.47000	226.92783	5.47000	226.88728			0.00	0	
Total FRS109 SPOT									0.00	0	
Total For FRS109									0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.62000	113.62015	5.62000	113.59958			0.00	0	
Total FRS110 SPOT									0.00	0	
Total For FRS110									0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.47000	5.47000	5.47000	226.88728			0.00	0	
Total FRS112 SPOT									0.00	0	
Total For FRS112									0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.96500	161.25396	4.96500	161.22757			0.00	0	
Total FRS114 SPOT									0.00	0	
Total For FRS114									0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	115.09717	3.70500	115.08219			0.00	0	
Total FRS115 SPOT									0.00	0	
Total For FRS115									0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.42000	116.32339	5.42000	116.30295			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.59000	224.56210	5.59000	224.52124				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.64000	223.58505	5.64000	223.54408				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			4.14500	163.91149	4.14500	163.88824				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.67000	223.00126	5.67000	222.96020				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.62000	113.62015	5.62000	113.59958				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS125 On 31/03/2028 Spot Bond			5.15000	207.61553	5.15000	207.58020				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.37000	104.13554	6.37000	104.11465				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS128 On 31/03/2028 Spot Bond			5.36000	205.55118	5.36000	205.51504				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS130 On 31/03/2028 Spot Bond			5.42000	204.96571	5.42000	204.92935				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.18000	213.34972	6.18000	213.30754				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS133 On 31/01/2038 Spot Bond			6.32000	104.73722	6.32000	104.71634				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS135 On 31/01/2038 Spot Bond			5.62000	5.62000	5.62000	113.59958				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.60000	113.88704	5.60000	113.86650				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			5.23000	206.82629	5.23000	206.79067				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.95000	217.63928	5.95000	217.59757				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.36000	205.55118	5.36000	205.51504				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.36000	205.55118	5.36000	205.51504				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			4.76100	211.50288	4.76100	211.46910				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			4.91500	161.41444	4.91500	161.38823				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.71000	202.16295	5.71000	202.12551				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			5.75000	201.77984	5.75000	201.74225				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			4.88500	161.51082	4.88500	161.48473				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.22500	206.87552	5.22500	206.83992				0.00	0	
Total FRS152 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 FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.76000	5.76000	5.76000	201.64658				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	101.67083				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.30583				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	99.99973				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	164.54087				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	136.91176				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	185.09595				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	228.04701				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	101.02421				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.12818				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.95877				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.74701				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	101.69053				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.83047				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.18518				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.03813				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS226 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS228 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	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.98727				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 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	
FRS232 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	
FRS233 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	
FRS234 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	
FRS235 On 31/03/2032 Spot Bond					0.00000	126.00479				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS237 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	
FRS238 On 13/10/2023 Spot Bond					0.00000	107.66415				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	106.96571				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS242 On 12/12/2025 Spot Bond					0.00000	72.06702				0.00	0	
Total FRS242 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 FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.65468				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	108.49398				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	102.24231				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	97.60496				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	100.61068				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	111.77979				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 25/03/2024 Spot Bond					0.00000	100.00095				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.81005				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 31/03/2032 Spot Bond					0.00000	99.94668				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	113.93709				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	99.94648				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	99.94662				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS276 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS278 On 30/09/2024 Spot Bond					0.00000	99.93734				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	100.08096				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.30243				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS281 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	
FRS282 On 30/09/2024 Spot Bond					0.00000	99.94452				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.42500	10.42500	10.42500	98.14764				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS285 On 28/02/2031 Spot Bond			10.42500	10.42500	10.42500	98.14764				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS286 On 25/10/2026 Spot Bond					0.00000	101.40505				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS288 On 13/11/2023 Spot Bond					0.00000	97.86086				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS289 On 31/01/2030 Spot Bond			11.60900	11.60900	11.60900	93.37647				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS291 On 12/02/2024 Spot Bond					0.00000	93.91933				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS292 On 20/01/2023 Spot Bond					0.00000	90.79554				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS293 On 26/01/2023 Spot Bond					0.00000	95.63985				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS295 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS296 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS297 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS298 On 09/05/2025 Spot Bond					0.00000	102.84414				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS299 On 12/05/2023 Spot Bond					0.00000	103.18584				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS300 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	

Contract 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 FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.91604				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS304 On 06/07/2023 Spot Bond					0.00000	101.91336				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	101.45250				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2023 Spot Bond					0.00000	100.37751				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	104.31266				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS309 On 21/09/2023 Spot Bond			9.67000	9.67000	9.67000	103.46902				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS310 On 21/09/2023 Spot Bond					0.00000	100.05252				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	107.32393				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS31 On 27/04/2024 Spot Bond					0.00000	101.20790				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS31 On 03/06/2024 Spot Bond					0.00000	100.42560				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.51000	4.51000	4.51000	323.91662				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.89000	325.79352	3.89000	325.74915				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.25000	4.25000	4.25000	324.68316				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.16411				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.32000	107.09166	5.32000	107.07314				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.96000	66.40502	4.96000	111.58063				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			4.03500	4.03500	4.03500	164.24937				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.31500	4.31500	4.31500	163.33211				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.31000	5.31000	5.31000	321.57554				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX23 On 28/02/2023 Spot Bond			7.67000	7.67000	7.67000	102.53907				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.71000	104.13412	8.71000	104.10973				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.89000	106.06133	8.89000	106.03627				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.12500	103.46647	9.12500	103.44111			2,003,850,000.00		219,600	4,009,800
Total FRX26 SPOT									2,003,850,000.00		219,600	4,009,800
Total For FRX26									2,003,850,000.00		219,600	4,009,800
FRX27 On 07/03/2027 Spot Bond			9.17000	106.63605	9.17000	106.60964				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.95000	104.98841	9.95000	104.96071				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.35500	100.99585	10.35500	100.96815				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.49500	97.97034	10.49500	97.94311				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.65000	101.81368	10.65000	101.78467				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.86000	71.59112	11.86000	71.56848				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.85794				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.73488				0.00	0	
Total FS6B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.70976				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.72681				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.73182				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	101.38832				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	101.41654				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.34748				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.07228				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.78168				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.81019				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.00573				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.79000	115.35158	4.79000	115.33307				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.59781				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.57900	103.19938	8.57900	103.17556				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.02363				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.68000	104.79339	7.68000	104.77170				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.31843				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.51954				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.23084				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.89602				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.01436				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.40807				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.92145				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.70401				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT32 On 18/04/2024 Spot Bond					0.00000	101.56138				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.89608				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	102.38160				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.04163				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.86169				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.22858				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.96926				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.24494				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.47819				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.87192				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.73805				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.37145				0.00	0	
Total GRT49 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 GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.34707				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	100.33583				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	100.35075				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GS000 On 08/11/2023 Spot Bond					0.00000	100.93283				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.73388				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.95376				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.30000	9.30000	9.30000	99.94381				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H12T1 On 20/01/2023 Spot Bond					0.00000	101.02870				0.00	0	
Total H12T16 SPOT										0.00	0	
Total For H12T16										0.00	0	
H12T1 On 31/03/2027 Spot Bond					0.00000	99.83915				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T2 On 04/04/2023 Spot Bond					0.00000	101.72366				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T2 On 30/12/2022 Spot Bond					0.00000	99.95866				0.00	0	
Total H12T21 SPOT										0.00	0	
Total For H12T21										0.00	0	
H12T2 On 31/07/2027 Spot Bond					0.00000	101.19999				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T2€ On 30/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	12,500,000,00
Total H12T26 SPOT										0.00	0	12,500,000,00
Total For H12T26										0.00	0	12,500,000,00
H12T3 On 19/03/2025 Spot Bond					0.00000	100.21773				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T6 On 28/02/2023 Spot Bond					0.00000	100.63769				0.00	0	
Total HC5T6 SPOT										0.00	0	
Total For HC5T6										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.02094				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	100.00606				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.43634				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.37779				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	101.50082				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	101.00832				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	101.02966				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			5.17000	322.03829	5.17000	321.98334				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	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
HWAY2 On 07/12/2024 Spot Bond			5.30000	5.30000	5.30000	322.19052				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.70000	101.71165	10.70000	101.68285				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.33000	76.80387	5.33000	109.40673				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.01500	86.71495	12.01500	86.68746			5,334,660,000.00		444,000	5,620,125,900
Total HWAY34 SPOT									5,334,660,000.00		444,000	5,620,125,900
Total For HWAY34									5,334,660,000.00		444,000	5,620,125,900
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.90935	100.00000	12.88094				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.08000	85.69895	12.08000	85.67164			50,494,400,000,000.00		4,180,000,000	9,555,800,000
Total HWAY35 SPOT									50,494,400,000,000.00		4,180,000,000	9,555,800,000
Total For HWAY35									50,494,400,000,000.00		4,180,000,000	9,555,800,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.90517	100.00000	12.87677				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.46000	166.17405	3.46500	166.13683			15,992,079,172,000.00		4,621,988,200	644,534,000,000
Total I2025 SPOT									15,992,079,172,000.00		4,621,988,200	644,534,000,000
Total For I2025									15,992,079,172,000.00		4,621,988,200	644,534,000,000
I2029 On 31/03/2029 Spot Bond			4.32000	118.35808	4.32000	118.34058			224,292,309,984,000.00		51,919,516,200	128,620,000,000
Total I2029 SPOT									224,292,309,984,000.00		51,919,516,200	128,620,000,000
Total For I2029									224,292,309,984,000.00		51,919,516,200	128,620,000,000
I2033 On 28/02/2033 Spot Bond			4.68000	113.05199	4.68000	113.03410			250,974,940,320,000.00		53,627,124,000	375,846,400,000
Total I2033 SPOT									250,974,940,320,000.00		53,627,124,000	375,846,400,000
Total For I2033									250,974,940,320,000.00		53,627,124,000	375,846,400,000
I2038 On 31/01/2038 Spot Bond			4.65000	127.47688	4.72000	126.39186			30,536,482,110,000.00		6,566,985,400	532,528,700,000
Total I2038 SPOT									30,536,482,110,000.00		6,566,985,400	532,528,700,000
Total For I2038									30,536,482,110,000.00		6,566,985,400	532,528,700,000
I2046 On 31/03/2046 Spot Bond			4.65000	112.39464	4.75000	110.60341			25,809,177,720,000.00		5,550,360,800	471,773,123,200
Total I2046 SPOT									25,809,177,720,000.00		5,550,360,800	471,773,123,200

Contract 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 I2046									15,809,177,720,000.00	5,550,360,800	471,773,123,20
I2050 On 31/12/2050 Spot Bond			4.61000	113.59978	4.75000	110.78563			175,731,548,698,000.00	38,119,641,800	391,129,734,90
Total I2050 SPOT									175,731,548,698,000.00	38,119,641,800	391,129,734,90
Total For I2050									175,731,548,698,000.00	38,119,641,800	391,129,734,90
IBG01 On 07/02/2025 Spot Bond					0.00000	100.87729			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.66578			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.97000	322.62062	4.97000	322.56732			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.92765			0.00	0	620,000,00
Total IBL115 SPOT									0.00	0	620,000,00
Total For IBL115									0.00	0	620,000,00
IBL124 On 14/02/2024 Spot Bond					0.00000	100.99144			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.92892			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.57843			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.74922			0.00	0	
Total IBL135 SPOT									0.00	0	
Total For IBL135									0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.81225			0.00	0	
Total IBL136 SPOT									0.00	0	
Total For IBL136									0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	101.29573			0.00	0	
Total IBL137 SPOT									0.00	0	
Total For IBL137									0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	101.24111			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.71428				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.19919				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	99.85476				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.72561				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.74340				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.70177				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	101.32395				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.32216				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.01596				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.99812				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.55748				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL163 On 13/04/2026 Spot Bond					0.00000	101.59390				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.97952				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.91254				0.00	0	200,000,00
Total IBL168 SPOT										0.00	0	200,000,00
Total For IBL168										0.00	0	200,000,00
IBL177 On 19/07/2024 Spot Bond					0.00000	101.43269				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.12819				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.75449				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.95524				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.30316				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.01603				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.67074				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.08634				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.02852				0.00	0	
Total IBL199 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 IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.43789				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.10261				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	100.15096				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.50137				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.48607				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.47076				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	101.17172				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.27102				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.80496				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.87500	6.87500	6.87500	100.52114				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.87500	6.87500	6.87500	100.51972				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.87500	6.87500	6.87500	100.52715				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.87500	6.87500	6.87500	100.51478				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	99.90740				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.22509				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.20994				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.67000	9.67000	9.67000	99.47000				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.52390				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	98.73300				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			8.23000	8.23000	8.23000	100.60423				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.08416				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	100.89750				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL225 On 25/05/2025 Spot Bond					0.00000	100.76568				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	98.90537				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	95.35416				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.47846				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.37689				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.38683				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.03515				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.13000	9.13000	9.13000	99.70338				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	99.97637				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	99.97577				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.67266				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.85010				0.00	0	
Total IBL236 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 IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.60608				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	101.49001				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.61776				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	102.80570				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	101.21229				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.26273				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	101.04681				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.03500	10.03500	10.03500	100.29165				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.90792				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.10637				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.18000	100.58671	8.18000	100.74364				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	101.59567				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	101.07539				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	100.69599				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	100.46257				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	100.35793				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	100.32260				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.13000	104.89971	9.13000	104.87426				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.40526				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.71000	100.63369	9.71000	100.60734				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.10500	102.24481	11.10500	102.25057				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.27000	102.37725	10.27000	102.34908				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.18797				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.48242				0.00	0	300,000,00
Total IDCG15 SPOT										0.00	0	300,000,00
Total For IDCG15										0.00	0	300,000,00
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.10188				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.06183				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.14820				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.77381				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.99346				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.02000	99.92109	9.02000	99.89688				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.89412				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	100.92766				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.95831				0.00	0	200,000,00
Total INLV06 SPOT										0.00	0	200,000,00
Total For INLV06										0.00	0	200,000,00
INLV07 On 09/03/2026 Spot Bond					0.00000	102.13100				0.00	0	
Total INLV07 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 INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	104.92669				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.42318				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.67383				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.14580				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.00019				0.00	0	300,000,00
Total INLV12 SPOT										0.00	0	300,000,00
Total For INLV12										0.00	0	300,000,00
IPF19 On 22/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.08649				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.57074				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.03961				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.05262				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.25588				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.90442				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	99.85782				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.38907				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	100.32260				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPFC40 On 25/02/2023 Spot Bond					0.00000	100.70318				0.00	0	
Total IPFC40 SPOT										0.00	0	
Total For IPFC40										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.73435				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			6.02000	199.21561	6.02000	199.17709				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.58951				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.92000	200.16092	5.92000	200.12275				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.80355				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.67593				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.72676				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC147 On 21/12/2023 Spot Bond					0.00000	100.21820				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.51397				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.12913				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.56877				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.86503				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.94236				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.00000	99.08170	8.00000	99.06035				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.74910				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.41000	102.85492	7.41000	102.83459				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.42976				0.00	0	
Total IVC198 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 IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.05000	102.07011	8.05000	102.04786				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.44759				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.99000	102.05034	7.99000	102.02826				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.98900				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.51047				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			8.35000	8.35000	8.35000	102.11517				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			9.05000	9.05000	9.05000	101.51463				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.33764				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.31664				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.88000	6.88000	6.88000	101.49429				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.63000	101.18745	8.63000	101.16396				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.96000	101.63187	5.96000	101.51623				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	101.01510				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	103.76505				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.30528				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.76498				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.00018				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.65332				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.64000	9.64000	9.64000	100.95352				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	101.84384				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.61500	8.61500	8.61500	102.04722				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond					0.00000	101.61267				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC232 On 28/11/2025 Spot Bond					0.00000	100.72423				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	100.41699				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	100.21351				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVZ123 On 19/01/2023 Spot Bond			7.55000	7.55000	7.55000	99.40371				0.00	0	
Total IVZ123 SPOT										0.00	0	
Total For IVZ123										0.00	0	
IVZ127 On 31/01/2023 Spot Bond			7.65000	7.65000	7.65000	99.14801				0.00	0	
Total IVZ127 SPOT										0.00	0	
Total For IVZ127										0.00	0	
IVZ128 On 02/03/2023 Spot Bond			7.75000	7.75000	7.75000	98.51485				0.00	0	
Total IVZ128 SPOT										0.00	0	
Total For IVZ128										0.00	0	
IVZ129 On 02/02/2023 Spot Bond			7.65000	7.65000	7.65000	99.10682				0.00	0	
Total IVZ129 SPOT										0.00	0	
Total For IVZ129										0.00	0	
IVZ130 On 07/02/2023 Spot Bond			7.65000	7.65000	7.65000	99.00399				0.00	0	
Total IVZ130 SPOT										0.00	0	
Total For IVZ130										0.00	0	
IVZ131 On 09/02/2023 Spot Bond			7.65000	7.65000	7.65000	98.96292				0.00	0	
Total IVZ131 SPOT										0.00	0	
Total For IVZ131										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.22931				0.00	0	
Total JPM002 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 JPM002										0.00	0	
KAP01 On 19/07/2024 Spot Bond					0.00000	101.72239				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP01 On 01/11/2024 Spot Bond					0.00000	101.40930				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01 On 19/10/2023 Spot Bond					0.00000	101.60208				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP01 On 14/04/2024 Spot Bond					0.00000	101.82565				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP01 On 28/07/2024 Spot Bond					0.00000	101.33721				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02 On 15/12/2025 Spot Bond					0.00000	100.32713				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	101.32261				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	100.80225				0.00	0	16,000,000.00
Total KAP022 SPOT										0.00	0	16,000,000.00
Total For KAP022										0.00	0	16,000,000.00
KAP02 On 04/03/2027 Spot Bond					0.00000	100.55952				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	101.65377				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	101.70227				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP02 On 28/09/2025 Spot Bond					0.00000	99.99982				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	99.99987				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	100.79065				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	100.80474				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.77000	116.27553	9.77000	116.24490				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.91888				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.81764				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	102.73436				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.28801				0.00	540,000,000	270,000,000
Total LGL11 SPOT										0.00	540,000,000	270,000,000
Total For LGL11										0.00	540,000,000	270,000,000
LGL12 On 04/10/2027 Spot Bond					0.00000	100.25578				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.02090				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.06271				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.78696				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	100.80700				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	100.82704				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	100.30231				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	100.32632				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.78015				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.76156				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.23726				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.72061				0.00	10,000,000,000	10,000,000,000
Total MBF072 SPOT										0.00	10,000,000,000	10,000,000,000
Total For MBF072										0.00	10,000,000,000	10,000,000,000
MBF07 On 30/09/2025 Spot Bond					0.00000	99.95653				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.68573				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	101.25114				0.00	0	
Total MBP043 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 MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.20101				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.00308				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.21071				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.42097				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.00011				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.02000	9.02000	9.02000	109.43959				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.52609				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.99723				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.27649				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.67000	99.25180	9.67000	99.22605				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.71378				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.92000	93.42229	9.92000	94.10135				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.97123				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.38000	99.22048	10.38000	99.19275				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	103.47902				0.00	5,185,000,000	5,185,000,000
Total MTN10 SPOT										0.00	5,185,000,000	5,185,000,000
Total For MTN10										0.00	5,185,000,000	5,185,000,000
MTN12 On 04/06/2023 Spot Bond					0.00000	101.04592				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.24789				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.66943				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.55913				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.74411				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.41712				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.60677				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	100.70323				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
MTN22 On 29/07/2023 Spot Bond					0.00000	102.09048			0.00	0	
Total MTN22 SPOT									0.00	0	
Total For MTN22									0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.61500	99.90699	9.61500	99.88150			1,730,700,000,000.00	180,000,000	90,000,000
Total MTN23 SPOT									1,730,700,000,000.00	180,000,000	90,000,000
Total For MTN23									1,730,700,000,000.00	180,000,000	90,000,000
MTN24 On 29/01/2026 Spot Bond					0.00000	105.03457			0.00	0	
Total MTN24 SPOT									0.00	0	
Total For MTN24									0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.83101			0.00	0	
Total MTN25 SPOT									0.00	0	
Total For MTN25									0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.41066			0.00	0	
Total MTN26 SPOT									0.00	0	
Total For MTN26									0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.16714			0.00	0	
Total MTN27 SPOT									0.00	0	
Total For MTN27									0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.75215			0.00	0	
Total MTN28 SPOT									0.00	0	
Total For MTN28									0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.18714			0.00	0	
Total MTN29 SPOT									0.00	0	
Total For MTN29									0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.63663			0.00	0	
Total MTN30 SPOT									0.00	0	
Total For MTN30									0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.59724			0.00	0	
Total MTN31 SPOT									0.00	0	
Total For MTN31									0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.74724			0.00	0	
Total MTN32 SPOT									0.00	0	
Total For MTN32									0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	100.81833			0.00	0	
Total MTN33 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 MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	100.91232				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	100.93857				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.80291				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	101.01871				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR0 On 22/11/2024 Spot Bond					0.00000	100.79305				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR0 On 22/05/2025 Spot Bond					0.00000	100.79318				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR0 On 22/11/2025 Spot Bond					0.00000	100.75124				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.69301				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.18800				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.21949				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.24619				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.27069				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.02000	104.67088	9.02000	104.64578				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.55000	104.14643	10.55000	104.11733				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.46189				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.20377				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.34722				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.19420				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.31209				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.56000	104.01920	8.56000	103.99511				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.72800	104.89966	8.72800	104.87531				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.30000	103.64996	9.30000	103.62408				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.32000	103.77095	9.32000	103.74498				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK21/ On 21/07/2027 Spot Bond			9.49500	108.76202	9.49500	108.73461				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			8.14800	107.57884	8.14800	107.55510				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			9.19000	107.93806	9.19000	107.91127				0.00	0	2,000,000,00
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			8.40000	8.40000	8.40000	104.10809				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.59205				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	77.36237	100.00000	77.20702				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.38818				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			9.11500	107.26967	9.11500	107.24326				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			8.50500	104.89257	8.50500	104.86884				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			9.26000	108.00588	9.26000	107.97931				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			8.59000	104.47525	8.59000	104.45137				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			8.35000	102.14476	8.35000	102.12168				0.00	0	
Total NBK31A 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 NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.03491				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.42125				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.96182				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	81.87305				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.59705				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.62123				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.96166				0.00	0	2,180,000,00
Total NBK45B SPOT										0.00	0	2,180,000,00
Total For NBK45B										0.00	0	2,180,000,00
NBK46I On 15/08/2025 Spot Bond					0.00000	101.47815				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.83751				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.36520				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.56402				0.00	0	24,060,000,00
Total NBK50B SPOT										0.00	0	24,060,000,00
Total For NBK50B										0.00	0	24,060,000,00
NBK52I On 21/02/2024 Spot Bond					0.00000	101.06601				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.30973				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.22212				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55I On 01/08/2024 Spot Bond					0.00000	101.46443				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK55 On 01/08/2026 Spot Bond					0.00000	101.27053				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK55 On 01/08/2029 Spot Bond					0.00000	100.61796				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK55 On 24/02/2023 Spot Bond					0.00000	100.69068				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBK56 On 24/02/2025 Spot Bond					0.00000	100.81991				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBK56 On 24/02/2027 Spot Bond					0.00000	100.40284				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBK56 On 15/04/2024 Spot Bond					0.00000	101.45875				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBK56 On 15/04/2028 Spot Bond					0.00000	101.99337				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.20245				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.51500	103.07350	10.51500	103.04432				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.20138				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.17000	103.22530	10.17000	103.19701				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.20245				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.20401				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.20614				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.59380				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.59380				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.81838				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	100.65514				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.24511				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.70992				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.91186				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.24469				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.11029				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	99.99988				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	100.86965				0.00	0	200,000,00
Total NGL11 SPOT										0.00	0	200,000,00
Total For NGL11										0.00	0	200,000,00
NGLT11 On 20/10/2023 Spot Bond					0.00000	103.93629				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.36617				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	106.31450				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	103.41732				0.00	6,000,000,000	3,000,000,00
Total NGT105 SPOT										0.00	6,000,000,000	3,000,000,00
Total For NGT105										0.00	6,000,000,000	3,000,000,00
NGT10 On 05/08/2025 Spot Bond					0.00000	105.18491				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 19/11/2025 Spot Bond					0.00000	105.04378				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.14288				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.47329				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.61822				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	101.77540				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11 On 10/12/2027 Spot Bond					0.00000	100.54625				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.44583				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	100.43513				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.72892				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	102.03165				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	104.16775				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	102.93132				0.00	0	
Total NHM020 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 NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.80365				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.14339				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	101.71309				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.64000	5.64000	5.64000	223.54408				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.73000	4.73000	4.73000	211.78259				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.22000	4.22000	4.22000	163.64259				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.21000	5.21000	5.21000	112.45870				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			5.47000	5.47000	5.47000	115.61993				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.32500	4.32500	4.32500	163.29948				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	271.54976	3.45000	271.51595				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.12500	4.12500	4.12500	163.95383				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.37500	4.37500	4.37500	215.41113				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.52000	213.95327	4.52000	213.92048				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.49000	90.06395	5.49000	115.34806				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.43943				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	143.21953				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.19695				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.49384				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.20010				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.74360				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.24746				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	139.41361				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.57886				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.77360				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.84132				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	101.07504				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	172.12647				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	169.14574				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.39435				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	97.55910				0.00	0	
Total NN054 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 NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	87.23428				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.24459				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.40724				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	94.85058				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	93.67365				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.48128				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.10800				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.23180				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.35266				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.23180				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.60184				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	95.28763				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.20630				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.22140				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.55000	10.55000	10.55000	101.49053				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.01500	10.01500	10.01500	102.92332				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.04000	10.04000	10.04000	101.70534				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	102.02166				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	124.30000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	116.43000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	126.85000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	124.73000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF017 On 21/09/2023 Spot Bond					0.00000	123.31279				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF025 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	
NNF042 On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF046 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	
NNF080 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	
NNF081 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	
NNF084 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	
NNF087 On 23/01/2023 Spot Bond					0.00000	101.28688				0.00	0	
Total NNF087 SPOT										0.00	0	
Total For NNF087										0.00	0	
NNF088 On 27/01/2023 Spot Bond					0.00000	101.16999				0.00	0	
Total NNF088 SPOT										0.00	0	
Total For NNF088										0.00	0	
NNF089 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	
NNF091 On 30/05/2023 Spot Bond					0.00000	100.64946				0.00	0	
Total NNF091 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 NNF091										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	124.77036				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	88.11805				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.82929				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.75921				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.78301				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.79273				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.19050				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.79823				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.85106				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.81218				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.93313				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.69055				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			5.55000	208.79480	5.55000	208.75741				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.28000	105.06214	11.28000	105.03047				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	13.78902	100.00000	13.75834				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.03828				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.03116				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.55370				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.78477				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	101.29983				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.01538				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.48424				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.72508				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC37 On 12/10/2027 Spot Bond					0.00000	102.00152				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.25001				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.44000	108.02683	8.44000	108.00217				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML10 On 14/09/2025 Spot Bond			8.84500	109.20937	8.84500	109.18327				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.89428				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.53091				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.50566				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.11419				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	101.27670				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	100.43691				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS0 On 13/12/2027 Spot Bond					0.00000	100.44323				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.52860				0.00	0	
Total PEP01 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 PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.24104				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.53003				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	101.65754				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	100.75690				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.82188				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.71414				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.73500	106.05160	8.77000	105.90701				384,776,589,464,500.00	1,417,833,610,700	1,733,823,893,60
Total R186 SPOT										14,776,589,464,500.00	417,833,610,700	733,823,893,60
Total For R186										14,776,589,464,500.00	417,833,610,700	733,823,893,60
R197 On 07/12/2023 Spot Bond			3.88000	325.82312	3.90000	325.71945				46,601,841,532,000.00	12,010,783,900	512,686,400,00
Total R197 SPOT										16,601,841,532,000.00	12,010,783,900	512,686,400,00
Total For R197										16,601,841,532,000.00	12,010,783,900	512,686,400,00
R202 On 07/12/2033 Spot Bond			4.64000	244.12680	4.64000	244.08859				150,651,413,280,000.00	32,467,977,000	135,437,332,30
Total R202 SPOT										10,651,413,280,000.00	32,467,977,000	135,437,332,30
Total For R202										10,651,413,280,000.00	32,467,977,000	135,437,332,30
R2023 On 28/02/2023 Spot Bond			7.40000	102.60606	7.40000	102.58551				753,320,000,000,000.00	101,800,000,000	208,230,000,00
Total R2023 SPOT										13,320,000,000,000.00	101,800,000,000	208,230,000,00
Total For R2023										13,320,000,000,000.00	101,800,000,000	208,230,000,00
R2030 On 31/01/2030 Spot Bond			10.15000	92.58414	10.20000	92.32823				331,112,321,650,000.00	919,321,411,000	1,590,624,288,00
Total R2030 SPOT										31,112,321,650,000.00	919,321,411,000	590,624,288,00
Total For R2030										31,112,321,650,000.00	919,321,411,000	590,624,288,00
R2032 On 31/03/2032 Spot Bond			10.75000	87.58298	10.80000	87.29792				968,238,781,800,000.00	834,254,770,400	1,169,084,810,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total R2032 SPOT									8,238,781,800,000.00	834,254,770,400	169,084,810,90
Total For R2032									8,238,781,800,000.00	834,254,770,400	169,084,810,90
R2035 On 28/02/2035 Spot Bond			11.23500	87.46396	11.26000	87.29236			473,101,638,309,500.00	398,139,887,700	392,157,819,20
Total R2035 SPOT									3,101,638,309,500.00	398,139,887,700	392,157,819,20
Total For R2035									3,101,638,309,500.00	398,139,887,700	392,157,819,20
R2037 On 31/01/2037 Spot Bond			11.44500	83.10199	11.46500	82.95992			514,608,985,591,500.00	831,333,244,700	542,699,043,30
Total R2037 SPOT									14,608,985,591,500.00	831,333,244,700	542,699,043,30
Total For R2037									14,608,985,591,500.00	831,333,244,700	542,699,043,30
R2040 On 31/01/2040 Spot Bond			11.50000	85.15147	11.50000	85.12560			798,499,908,400,000.00	417,260,861,600	762,439,571,90
Total R2040 SPOT									18,499,908,400,000.00	417,260,861,600	762,439,571,90
Total For R2040									18,499,908,400,000.00	417,260,861,600	762,439,571,90
R2044 On 31/01/2044 Spot Bond			11.52500	81.76046	11.52000	81.76769			654,126,337,987,500.00	403,828,749,500	589,987,100,00
Total R2044 SPOT									14,126,337,987,500.00	403,828,749,500	589,987,100,00
Total For R2044									14,126,337,987,500.00	403,828,749,500	589,987,100,00
R2048 On 28/02/2048 Spot Bond			11.36000	81.32220	11.36000	81.29739			804,099,092,640,000.00	1,127,121,399,000	528,699,333,70
Total R2048 SPOT									14,099,092,640,000.00	127,121,399,000	528,699,333,70
Total For R2048									14,099,092,640,000.00	127,121,399,000	528,699,333,70
R209 On 31/03/2036 Spot Bond			11.24000	67.55047	11.26000	67.42837			482,617,783,352,000.00	309,841,439,800	747,175,604,60
Total R209 SPOT									12,617,783,352,000.00	309,841,439,800	747,175,604,60
Total For R209									12,617,783,352,000.00	309,841,439,800	747,175,604,60
R210 On 31/03/2028 Spot Bond			3.98000	219.56327	4.02000	219.11133			12,302,364,672,000.00	3,091,046,400	385,174,560,20
Total R210 SPOT									12,302,364,672,000.00	3,091,046,400	385,174,560,20
Total For R210									12,302,364,672,000.00	3,091,046,400	385,174,560,20
R213 On 28/02/2031 Spot Bond			10.55500	83.15690	10.60500	82.89861			794,507,334,758,500.00	264,756,734,700	286,639,605,30
Total R213 SPOT									14,507,334,758,500.00	264,756,734,700	286,639,605,30
Total For R213									14,507,334,758,500.00	264,756,734,700	286,639,605,30
R214 On 28/02/2041 Spot Bond			11.39000	64.93958	11.39000	64.91971			000,177,495,440,000.00	87,811,896,000	641,648,428,70
Total R214 SPOT									10,177,495,440,000.00	87,811,896,000	641,648,428,70
Total For R214									10,177,495,440,000.00	87,811,896,000	641,648,428,70
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.49386			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.86491			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.20443				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.39919				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.19476				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.14099				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.11924				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.89846				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.27960				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.02948				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.03202				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.03804				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.04367				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	100.45748				0.00	0	
Total RDFG05 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 RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	100.46156				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.41573				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	96.87562				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	100.72478				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	101.23621				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	101.36775				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.84849				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	100.76334				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.52680				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.51649				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.88258				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.47082				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.86707				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.60471				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.20040				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	101.66130				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	100.51318				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	100.31113				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.19195				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.19131				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.20007				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.19793				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.20967				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.20753				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.23309				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.23096				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	103.82745				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.29000	100.68166	9.29000	100.65655				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.42000	95.54752	11.42000	95.51837				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.90500	93.55742	11.90500	93.52786				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.53745				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.88000	95.20325	10.88000	95.17570				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.37280				0.00	0	
Total SBN02 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 SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.69168			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.49000	102.78712	9.49000	102.76080		1,708,200,000,000.00	180,000,000	90,000,00	
Total SBS20 SPOT								1,708,200,000,000.00	180,000,000	90,000,00	
Total For SBS20								1,708,200,000,000.00	180,000,000	90,000,00	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.55120			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.91000	104.88299	8.91000	104.85815		2,316,600,000,000.00	260,000,000	130,000,00	
Total SBS27 SPOT								2,316,600,000,000.00	260,000,000	130,000,00	
Total For SBS27								2,316,600,000,000.00	260,000,000	130,000,00	
SBS3 On 25/05/2026 Spot Bond			9.34500	97.48025	9.34500	97.45566		1,121,400,000,000.00	120,000,000	60,000,00	
Total SBS3 SPOT								1,121,400,000,000.00	120,000,000	60,000,00	
Total For SBS3								1,121,400,000,000.00	120,000,000	60,000,00	
SBS31 On 12/06/2027 Spot Bond			9.63500	100.98026	9.63500	100.95416			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.92500	104.62762	8.92500	104.60239		1,606,500,000,000.00	180,000,000	90,000,00	
Total SBS34 SPOT								1,606,500,000,000.00	180,000,000	90,000,00	
Total For SBS34								1,606,500,000,000.00	180,000,000	90,000,00	
SBS38 On 29/01/2025 Spot Bond			9.02000	103.89551	9.02000	103.87060			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.31000	101.05519	10.31000	101.02759			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.18500	104.95783	9.18500	104.93180		918,500,000,000.00	100,000,000	50,000,00	
Total SBS42 SPOT								918,500,000,000.00	100,000,000	50,000,00	
Total For SBS42								918,500,000,000.00	100,000,000	50,000,00	
SBS43 On 12/11/2027 Spot Bond			9.71500	105.58845	9.71500	105.56079			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.54500	104.29021	7.54500	104.26887			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.11218				0.00	0	160,000,00
Total SBS47 SPOT										0.00	0	160,000,00
Total For SBS47										0.00	0	160,000,00
SBS51 On 31/01/2024 Spot Bond			8.73500	8.73500	8.73500	105.03019				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.38163				0.00	220,000,000	110,000,00
Total SBS52 SPOT										0.00	220,000,000	110,000,00
Total For SBS52										0.00	220,000,000	110,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	103.15111				0.00	0	7,500,000,00
Total SBS53 SPOT										0.00	0	7,500,000,00
Total For SBS53										0.00	0	7,500,000,00
SBS57 On 12/06/2024 Spot Bond					0.00000	101.28242				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.44461				0.00	40,000,000	20,000,00
Total SBS58 SPOT										0.00	40,000,000	20,000,00
Total For SBS58										0.00	40,000,000	20,000,00
SBS60 On 18/01/2023 Spot Bond					0.00000	101.56590				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.55391				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.71701				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.00133				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.26329				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS67 On 26/06/2029 Spot Bond					0.00000	100.19144				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.87470				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.63786				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.07667				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.99294				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.56216				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.33145				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.48851				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.60063				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	101.47792				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	100.62029				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	100.63701				0.00	0	
Total SBS79 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 SBS79									0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.80000	323.11689	4.80000	323.06495			480,000,000,000.00	100,000,000	50,000,00
Total SBSI11 SPOT									480,000,000,000.00	100,000,000	50,000,00
Total For SBSI11									480,000,000,000.00	100,000,000	50,000,00
SBSI14 On 07/12/2023 Spot Bond			5.54000	5.54000	5.54000	225.50351			0.00	0	
Total SBSI14 SPOT									0.00	0	
Total For SBSI14									0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.56136			0.00	0	
Total SBSS01 SPOT									0.00	0	
Total For SBSS01									0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.96320			0.00	0	
Total SBSS02 SPOT									0.00	0	
Total For SBSS02									0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	102.79771			0.00	80,000,000	2,903,983,00
Total SBT103 SPOT									0.00	80,000,000	2,903,983,00
Total For SBT103									0.00	80,000,000	2,903,983,00
SBT10 On 30/09/2025 Spot Bond					0.00000	104.16766			0.00	500,000,000	250,000,00
Total SBT104 SPOT									0.00	500,000,000	250,000,00
Total For SBT104									0.00	500,000,000	250,000,00
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBT105 SPOT									0.00	0	
Total For SBT105									0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	100.38513			0.00	0	
Total SBT106 SPOT									0.00	0	
Total For SBT106									0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	104.18832			0.00	0	
Total SBT107 SPOT									0.00	0	
Total For SBT107									0.00	0	
SBT10 On 13/07/2027 Spot Bond					0.00000	102.17395			0.00	0	
Total SBT108 SPOT									0.00	0	
Total For SBT108									0.00	0	
SBT10 On 31/12/2027 Spot Bond					0.00000	100.09452			0.00	0	
Total SBT109 SPOT									0.00	0	
Total For SBT109									0.00	0	
SBT20 On 13/02/2023 Spot Bond					0.00000	101.34999			0.00	940,000,000	470,000,00

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 SBT201 SPOT										0.00	940,000,000	470,000,000
Total For SBT201										0.00	940,000,000	470,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.44771				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.25500	101.72072	9.25500	101.69544			1,665,900,000,000.00		180,000,000	90,000,000
Total SBT203 SPOT									1,665,900,000,000.00		180,000,000	90,000,000
Total For SBT203									1,665,900,000,000.00		180,000,000	90,000,000
SBT204 On 16/04/2024 Spot Bond					0.00000	101.65380				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	102.16100				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	104.67826				0.00	220,000,000	110,000,000
Total SBT207 SPOT										0.00	220,000,000	110,000,000
Total For SBT207										0.00	220,000,000	110,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	103.07564				0.00	160,000,000	80,000,000
Total SBT208 SPOT										0.00	160,000,000	80,000,000
Total For SBT208										0.00	160,000,000	80,000,000
SBT209 On 29/06/2026 Spot Bond					0.00000	100.94843				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.32426				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.23118				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.72000	97.53053	9.72000	97.50538				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.22738				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.92789				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.91621				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.95105				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.97454				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.96286				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.93952				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.97434				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.99785				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.99199				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.98613				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.02090				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.09500	103.21035	9.09500	103.18529				0.00	0	
Total SNT03 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 SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.70107				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.36893				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	101.52338				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.70591				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.93513				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.71374				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.72575				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.71474				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.72863				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.58774				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.89231				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.62886				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2024 Spot Bond					0.00000	102.06331				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	101.16857				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG010 On 12/07/2025 Spot Bond					0.00000	101.61806				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	101.56988				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.44041				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.06976				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.96500	4.96500	4.96500	161.22757				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.74500	106.01741	8.74500	105.99248				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.09500	85.35675	10.09500	85.33353				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.39255				0.00	0	2,000,000.00
Total SSN029 SPOT										0.00	0	2,000,000.00
Total For SSN029										0.00	0	2,000,000.00
SSN04 On 13/10/2023 Spot Bond					0.00000	101.69254				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 13/10/2023 Spot Bond			8.80000	102.78857	8.80000	102.76426				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.42000	116.32339	5.42000	116.30295				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	100.07872				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	101.28694				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.14619				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.93000	4.93000	4.93000	322.68428				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			4.37000	4.37000	4.37000	163.15269				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.62000	5.62000	5.62000	113.59958				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.16000	5.16000	5.16000	112.78024				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.20000	5.20000	5.20000	207.08632				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.74704				0.00	0	
Total SSN068 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 SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.73813				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.32941				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.32452				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	107.61754				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.14627				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.22551				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	101.71960				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.75909				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.41353				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.11425				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.51500	5.51500	5.51500	225.99656				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.18455				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.71322				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.53027				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.86500	89.35252	10.86500	89.32683				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.05939				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			5.18000	207.31916	5.18000	207.28371				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.69500	222.51616	5.69500	222.47503				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.97990				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	94.60666				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/03/2023 Spot Bond					0.00000	100.43186				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.60819				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN13(On 27/10/2023 Spot Bond					0.00000	97.74721				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	97.45093				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	97.99980				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15(On 21/02/2024 Spot Bond					0.00000	100.67961				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16(On 08/06/2023 Spot Bond					0.00000	100.44785				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17(On 28/02/2025 Spot Bond					0.00000	99.98974				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17(On 28/02/2027 Spot Bond					0.00000	104.34598				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17(On 31/03/2046 Spot Bond			4.76930	110.28291	4.76930	110.24765				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17(On 31/12/2050 Spot Bond			4.76500	45.35518	4.76500	110.46849				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17(On 28/09/2027 Spot Bond					0.00000	102.75745				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN17(On 16/02/2023 Spot Bond					0.00000	100.77368				0.00	0	
Total SSN179 SPOT										0.00	0	
Total For SSN179										0.00	0	
SSN18(On 09/06/2024 Spot Bond					0.00000	100.41707				0.00	0	
Total SSN180 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 SSN180									0.00	0	
SSN18 On 14/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SSN181 SPOT									0.00	0	
Total For SSN181									0.00	0	
SSN18 On 20/03/2023 Spot Bond					0.00000	100.18101			0.00	0	
Total SSN182 SPOT									0.00	0	
Total For SSN182									0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.02170			0.00	0	
Total SST201 SPOT									0.00	0	
Total For SST201									0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	100.69545			0.00	0	300,000,00
Total SST202 SPOT									0.00	0	300,000,00
Total For SST202									0.00	0	300,000,00
STF001 On 01/03/2027 Spot Bond					0.00000	103.41326			0.00	0	
Total STF001 SPOT									0.00	0	
Total For STF001									0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.26000	101.58054	9.26000	101.55528			0.00	0	250,000,00
Total SZ25 SPOT									0.00	0	250,000,00
Total For SZ25									0.00	0	250,000,00
T16A10 On 21/08/2024 Spot Bond					0.00000	100.80028			0.00	0	
Total T16A10 SPOT									0.00	0	
Total For T16A10									0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.79259			0.00	0	
Total T17A11 SPOT									0.00	0	
Total For T17A11									0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.72555			0.00	0	
Total T17A12 SPOT									0.00	0	
Total For T17A12									0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.82026			0.00	0	
Total T17A13 SPOT									0.00	0	
Total For T17A13									0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.73957			0.00	0	
Total T17A21 SPOT									0.00	0	
Total For T17A21									0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.72956			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.73957				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.39000	102.03616	7.39000	102.01603				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.90000	102.21865	7.90000	102.19714				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.65175				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	100.70069				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.74466				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	100.71274				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.47000	108.04242	9.47000	100.70848				0.00	0	85,320,00
Total T18A32 SPOT										0.00	0	85,320,00
Total For T18A32										0.00	0	85,320,00
TC001 On 15/02/2025 Spot Bond					0.00000	100.98587				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.10108				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.00276				0.00	0	700,000,00
Total TFS154 SPOT										0.00	0	700,000,00
Total For TFS154										0.00	0	700,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.73981				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.98818				0.00	0	3,230,000,00
Total TFS157 SPOT										0.00	0	3,230,000,00
Total For TFS157										0.00	0	3,230,000,00
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.41490				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.97469				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.52477				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	101.29819				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	101.37319				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	99.86321				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	99.58997				0.00	462,000,000	231,000,00
Total TFS168 SPOT										0.00	462,000,000	231,000,00
Total For TFS168										0.00	462,000,000	231,000,00
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.51381				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.37414				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.71306				0.00	0	
Total TFS171 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 TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.79859				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	100.73982				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			8.67000	102.70966	8.67000	102.68597				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.74483				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A6 On 21/08/2024 Spot Bond					0.00000	100.74182				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond			5.94000	101.74757	5.94000	101.73139				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.76387				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.95085				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.80195				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.79494				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.84301				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.83000				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.01000				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.09484				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.04495				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.78460				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.76959				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.76459				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.82060				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.79760				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.79460				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.00428				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17D: On 21/02/2026 Spot Bond					0.00000	100.96739				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.94444				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.68468				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.76468				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.54297				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.83473				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.77365				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.93466				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.85479				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O: On 21/08/2023 Spot Bond					0.00000	100.68369				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	100.66652				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.00000	103.91283	9.00000	103.88757				0.00	0	
Total TL25 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 TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.34440				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.54941				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.24000	101.74028	9.24000	101.71503				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.69558				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.98725				0.00	10,000,000,000	10,000,000,000
Total TL30 SPOT										0.00	10,000,000,000	10,000,000,000
Total For TL30										0.00	10,000,000,000	10,000,000,000
TL31 On 10/06/2026 Spot Bond					0.00000	101.09120				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.43920				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.45000	102.63821	9.45000	102.61203				0.00	0	384,100,000
Total TN23 SPOT										0.00	0	384,100,000
Total For TN23										0.00	0	384,100,000
TN23/R On 06/11/2023 Spot Bond			100.00000	56.80362	100.00000	56.67651				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.62000	103.11077	9.62000	103.08444			4,382,872,000.00		455,600	3,156,227,800
Total TN25 SPOT									4,382,872,000.00		455,600	3,156,227,800
Total For TN25									4,382,872,000.00		455,600	3,156,227,800
TN25/R On 19/08/2025 Spot Bond			100.00000	23.33461	100.00000	23.28325			0.00		0	
Total TN25/R186 SPOT									0.00		0	
Total For TN25/R186									0.00		0	
TN27 On 14/11/2027 Spot Bond			11.08000	93.03863	11.08000	93.01093			4,323,416,000.00		390,200	21,057,295,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN27 SPOT										4,323,416,000.00	390,200	21,057,295,10
Total For TN27										4,323,416,000.00	390,200	21,057,295,10
TN27/R On 14/11/2027 Spot Bond			100.00000	11.59133	100.00000	11.56539				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.13000	100.20772	11.13000	100.17823				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.76000	95.99064	11.76000	95.96051				2,636,592,000.00	224,200	25,004,212,10
Total TN30 SPOT										2,636,592,000.00	224,200	25,004,212,10
Total For TN30										2,636,592,000.00	224,200	25,004,212,10
TN30/R On 09/10/2030 Spot Bond			8.00000	116.58271	8.00000	116.55759				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.46700	97.79022	12.46700	97.75808				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.57000	89.53062	12.57000	89.50064				3,077,136,000.00	244,800	620,122,40
Total TN40 SPOT										3,077,136,000.00	244,800	620,122,40
Total For TN40										3,077,136,000.00	244,800	620,122,40
TN40/R On 09/10/2040 Spot Bond			10.75000	102.35746	10.75000	102.32801				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.16200				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.24323				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.01000	102.04279	6.01000	102.63952				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.36946				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A1: On 20/06/2024 Spot Bond					0.00000	100.19015				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.13343				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.19554				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3: On 20/06/2026 Spot Bond			7.79000	99.60367	7.79000	99.62490				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.68607				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.80000	102.43446	8.80000	102.41023				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.68607				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.80000	101.58602	8.80000	101.56198				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.59412				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	102.28876				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.20748				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.20109				0.00	0	
Total TRA5B2 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 TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.24256				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.24256				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	99.21076				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	99.09331				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	98.59865				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.74226				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.60966				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.18414				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC42 On 10/01/2023 Spot Bond					0.00000	100.00006				0.00	0	
Total TWC424 SPOT										0.00	0	
Total For TWC424										0.00	0	
TWC42 On 12/01/2023 Spot Bond					0.00000	100.00006				0.00	0	
Total TWC425 SPOT										0.00	0	
Total For TWC425										0.00	0	
TWC42 On 16/01/2023 Spot Bond					0.00000	100.45942				0.00	0	
Total TWC426 SPOT										0.00	0	
Total For TWC426										0.00	0	
TWC42 On 28/01/2023 Spot Bond					0.00000	99.99998				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
TWC42 On 03/03/2023 Spot Bond					0.00000	100.63843				0.00	0	
Total TWC428 SPOT										0.00	0	
Total For TWC428										0.00	0	
TWC42 On 27/02/2023 Spot Bond					0.00000	100.71930				0.00	0	15,700,000,00
Total TWC429 SPOT										0.00	0	15,700,000,00
Total For TWC429										0.00	0	15,700,000,00
TWC43 On 08/03/2023 Spot Bond					0.00000	100.54368				0.00	0	
Total TWC430 SPOT										0.00	0	
Total For TWC430										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.09000	104.01009	11.09000	103.97908				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.88714				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.90608				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.90464				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.98035				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.34613				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.38492				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			10.11500	10.11500	10.11500	100.73989				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.99783				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.02578				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.14913				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.17239				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.43855				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.69550				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.05196				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.88866				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.44230				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.93203				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.70399				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.72019				0.00	0	
Total VKE20 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 VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.20514				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT												
										77,426,908,513,877,500.00	7,495,564,459,200	559,231,180,300
Total for SPOT :										77,426,908,513,877,500.00	7,495,564,459,200	559,231,180,300
Total Futures												
Total Options										0.00	0	131,740
Grand Total:										77,426,908,517,789,800.00	7,495,564,459,240	559,232,759,420