



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/01/2023

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/02/2023 Bond Future			11.82828	77.21848	11.94628	76.64806			0.00	0	35
ES33 On 04/05/2023 Bond Future			11.97646	74.93463	12.09927	74.35354			0.00	0	
ES33 On 03/08/2023 Bond Future			12.11069	76.49187	12.23854	75.89912			0.00	0	
ES33 On 02/11/2023 Bond Future			12.26185	74.25447	12.39519	73.64954			0.00	0	
ES33 On 01/02/2024 Bond Future			12.42181	75.77862	12.56103	75.16117			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 02/02/2023 Bond Future			12.11832	75.67787	12.23599	75.00626			0.00	0	4,15
ES42 On 04/05/2023 Bond Future			12.25373	72.89516	12.37596	72.21090			0.00	0	
ES42 On 03/08/2023 Bond Future			12.37386	74.41101	12.50064	73.71294			0.00	0	
ES42 On 02/11/2023 Bond Future			12.50749	71.66340	12.63931	70.95107			0.00	0	
ES42 On 01/02/2024 Bond Future			12.64167	73.13378	12.77866	72.40667			0.00	0	
Total ES42 Future									0.00	0	4,15
Total For ES42									0.00	0	4,15
I2025 On 02/02/2023 Bond Future			166.33443	166.33443	166.20132	166.20132			813,708,031.56	4,892	6,51

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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 Interest
I2025	On	04/05/2023	Bond Future		169.58744	169.58744	169.45294	169.45294			813,850,124.56	4,799	4,79
I2025	On	03/08/2023	Bond Future		171.36584	171.36584	171.22964	171.22964			0.00	0	
I2025	On	02/11/2023	Bond Future		174.85518	174.85518	174.71603	174.71603			0.00	0	
I2025	On	01/02/2024	Bond Future		176.65503	176.65503	176.51346	176.51346			0.00	0	
Total I2025 Future											1,627,558,156.12	9,691	11,35
Total For I2025											1,627,558,156.12	9,691	11,35
I2029	On	02/02/2023	Bond Future		120.66769	120.66769	120.66381	120.66381			0.00	0	1,47
I2029	On	04/05/2023	Bond Future		121.73214	121.73214	121.72905	121.72905			0.00	0	
I2029	On	03/08/2023	Bond Future		124.26077	124.26077	124.25819	124.25819			0.00	0	
I2029	On	02/11/2023	Bond Future		125.46167	125.46167	125.45923	125.45923			0.00	0	
I2029	On	01/02/2024	Bond Future		128.03856	128.03856	128.03593	128.03593			0.00	0	
Total I2029 Future											0.00	0	1,47
Total For I2029											0.00	0	1,47
I2033	On	02/02/2023	Bond Future		117.31171	117.31171	117.20318	117.20318			0.00	0	7,37
I2033	On	04/05/2023	Bond Future		118.21989	118.21989	118.11016	118.11016			0.00	0	
I2033	On	03/08/2023	Bond Future		120.67542	120.67542	120.56395	120.56395			0.00	0	
I2033	On	02/11/2023	Bond Future		121.71277	121.71277	121.59917	121.59917			0.00	0	
I2033	On	01/02/2024	Bond Future		124.21267	124.21267	124.09664	124.09664			0.00	0	
Total I2033 Future											0.00	0	7,31
Total For I2033											0.00	0	7,31
I2038	On	02/02/2023	Bond Future		130.25556	130.25556	130.25034	130.25034			174,802,961.52	1,342	2,36
I2038	On	04/05/2023	Bond Future		132.80303	132.80303	132.79872	132.79872			169,987,878.40	1,280	2,86
I2038	On	03/08/2023	Bond Future		133.59948	133.59948	133.59599	133.59599			0.00	0	
I2038	On	02/11/2023	Bond Future		136.31978	136.31978	136.31606	136.31606			0.00	0	
I2038	On	01/02/2024	Bond Future		137.10397	137.10397	137.10070	137.10070			5,209,950.86	38	
Total I2038 Future											350,000,790.78	2,660	5,22
Total For I2038											350,000,790.78	2,660	5,22
I2046	On	02/02/2023	Bond Future		117.42781	117.42781	117.61183	117.61183			0.00	0	13,79
I2046	On	04/05/2023	Bond Future		117.68890	117.68890	117.87726	117.87726			0.00	0	4,93
I2046	On	03/08/2023	Bond Future		120.13369	120.13369	120.32663	120.32663			0.00	0	
I2046	On	02/11/2023	Bond Future		120.49101	120.49101	120.68817	120.68817			0.00	0	
I2046	On	01/02/2024	Bond Future		122.96540	122.96540	123.16664	123.16664			0.00	0	
Total I2046 Future											0.00	0	18,73
Total For I2046											0.00	0	18,73
I2050	On	02/02/2023	Bond Future		116.86452	116.86452	116.85952	116.85952			134,744,791.56	1,153	9,24
I2050	On	04/05/2023	Bond Future		119.15000	119.15000	119.14560	119.14560			135,831,000.00	1,140	4,67
I2050	On	03/08/2023	Bond Future		119.44399	119.44399	119.44051	119.44051			0.00	0	
I2050	On	02/11/2023	Bond Future		121.87608	121.87608	121.87236	121.87236			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	01/02/2024	Bond Future			122.13564	122.13564	122.13231	122.13231			0.00	0	
Total I2050 Future												270,575,791.56	2,293	13,85
Total For I2050												270,575,791.56	2,293	13,85
R186	On	02/02/2023	Bond Future			8.18409	108.91259	8.34267	108.37305		5.18	2,785,003,838.89	25,571	57,2
R186	On	04/05/2023	Bond Future			8.21617	111.01554	8.38772	110.46639		5.16	2,686,576,068.00	24,200	36,6
R186	On	03/08/2023	Bond Future			8.20658	107.98948	8.39303	107.42955		4.69	0.00	0	
R186	On	02/11/2023	Bond Future			8.20922	110.16325	8.41318	109.59195		4.46	138,475,205.25	1,257	1,2
R186	On	01/02/2024	Bond Future			8.20500	107.09551	8.42952	106.51250		4.06	0.00	0	
Total R186 Future												5,610,055,112.14	51,028	95,10
R186	On	02/02/2023	Bond Future	8.34	Put			524.45000	0.52445	287,330	4.90	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			478.81000	0.47881	770,360	4.86	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			555.73000	0.55573	307,740	4.86	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			496.98000	0.49698	793,990	4.88	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			539.96000	0.53996	297,430	4.88	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			515.40000	0.51540	817,820	4.90	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			2,107.00000	2.10700	2,491,830	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			676.00000	0.67600	511,680	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			2,063.70000	2.06370	2,444,830	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			695.46000	0.69546	527,440	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			2,085.41000	2.08541	2,468,390	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			685.78000	0.68578	519,610	5.19	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			368.91000	0.36891	283,840	5.21	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			4,331.06000	4.33106	4,806,720	5.21	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			364.97000	0.36497	280,700	5.21	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			4,281.69000	4.28169	4,755,770	5.20	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			372.69000	0.37269	286,840	5.20	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			4,306.46000	4.30646	4,781,320	5.21	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			3,498.59000	3.49859	3,921,590	4.78	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			815.44000	0.81544	667,140	4.78	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			5,795.72000	5.79572	6,292,810	5.31	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			375.56000	0.37556	301,350	5.31	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Call			3,007.86000	3.00786	3,406,190	4.66	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			975.93000	0.97593	802,960	4.66	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			3,477.76000	3.47776	3,899,800	4.78	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			821.64000	0.82164	672,380	4.78	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			3,519.45000	3.51945	3,943,420	4.79	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			809.28000	0.80928	661,950	4.79	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			842.31000	0.84231	691,710	4.45	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			3,577.82000	3.57782	4,008,500	4.44	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R186	On	01/02/2024	Bond Future	9.50	Put		853.24000	0.85324	700,910	4.44	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call		3,597.37000	3.59737	4,028,910	4.45	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put		847.76000	0.84776	696,290	4.45	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call		3,616.94000	3.61694	4,049,350	4.45	0.00	0	
Total R186 Option											0.00	0	3,43
Total For R186											5,610,055,112.14	51,028	98,53
R197	On	02/02/2023	Bond Future			328.81289	328.81289	328.89020	328.89020		0.00	0	97
R197	On	04/05/2023	Bond Future			335.24312	335.24312	335.32426	335.32426		0.00	0	
R197	On	03/08/2023	Bond Future			333.13944	333.13944	333.22481	333.22481		0.00	0	
R197	On	02/11/2023	Bond Future			339.92227	339.92227	340.00903	340.00903		0.00	0	
Total R197 Future											0.00	0	97
Total For R197											0.00	0	97
R202	On	02/02/2023	Bond Future			251.52420	251.52420	251.51402	251.51402		0.00	0	5,95
R202	On	04/05/2023	Bond Future			256.44297	256.44297	256.43453	256.43453		0.00	0	
R202	On	03/08/2023	Bond Future			256.95322	256.95322	256.94654	256.94654		0.00	0	
R202	On	02/11/2023	Bond Future			262.18530	262.18530	262.17802	262.17802		0.00	0	
R202	On	01/02/2024	Bond Future			262.61304	262.61304	262.60698	262.60698		0.00	0	
Total R202 Future											0.00	0	5,95
Total For R202											0.00	0	5,95
R2030	On	02/02/2023	Bond Future			9.77570	91.31651	9.89835	90.74321	9.81	2,859,119,928.10	31,310	67,62
R2030	On	04/05/2023	Bond Future			9.87504	93.08011	10.00372	92.49646	10.20	2,863,237,263.71	30,761	30,76
R2030	On	03/08/2023	Bond Future			9.95792	90.98442	10.09327	90.38918	9.71	0.00	0	
R2030	On	02/11/2023	Bond Future			10.04682	92.81572	10.18926	92.20846	9.11	13,829,542.28	149	14
R2030	On	01/02/2024	Bond Future			10.14133	90.69591	10.29165	90.07616	8.67	0.00	0	
Total R2030 Future											5,736,186,734.09	62,220	98,53
R2030	On	02/02/2023	Bond Future	11.12	Call		5,490.64000	5.49064	6,052,380	12.57	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put		22.15000	0.02215	10,590	12.57	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call		5,659.67000	5.65967	6,222,800	12.65	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call		1,096.42000	1.09642	1,440,980	9.78	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		671.00000	0.67100	442,260	9.78	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		1,125.71000	1.12571	1,474,750	9.81	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Put		3,915.17000	3.91517	3,345,420	6.55	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call		7,298.12000	7.29812	7,868,560	13.41	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put		5.00000	0.00500	2,140	13.41	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call		610.61000	0.61061	861,830	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put		1,069.96000	1.06996	747,880	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call		677.67000	0.67767	944,420	9.29	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.16	Put		19.31000	0.01931	9,140	12.65	0.00	0	38

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2030 On 02/02/2023 Bond Future	11.35	Call			6,460.75000	6.46075	7,028,530	13.02		0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.35	Put			10.03000	0.01003	4,510	13.02		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			10.64000	0.01064	24,420	7.02		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			3,336.86000	3.33686	2,777,340	7.02		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			346.99000	0.34699	524,800	8.75		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			654.03000	0.65403	429,770	9.81		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			1,155.18000	1.15518	1,508,670	9.84		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			637.26000	0.63726	417,450	9.84		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			1,465.30000	1.46530	1,069,810	8.75		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.79	Call			589.14000	0.58914	835,150	9.17		0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			1,095.36000	1.09536	768,070	9.17		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Put			996.59000	0.99659	690,040	9.29		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			955.08000	0.95508	1,276,490	9.63		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			761.44000	0.76144	509,550	9.63		0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Call			0.06000	0.00006	0,210	6.37		0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			5,250.83000	5.25083	4,677,680	6.37		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			1.02000	0.00102	3,040	6.39		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Put			4,110.87000	4.11087	3,539,590	6.39		0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			2.00000	0.00200	5,550	6.55		0.00	0	38
R2030 On 04/05/2023 Bond Future	12.50	Put			88.63000	0.08863	68,370	12.11		0.00	0	47
R2030 On 04/05/2023 Bond Future	10.54	Call			3,513.80000	3.51380	3,916,030	10.43		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			1,131.61000	1.13161	950,190	10.43		0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			3,856.13000	3.85613	4,275,790	10.52		0.00	0	38
R2030 On 04/05/2023 Bond Future	11.34	Put			431.63000	0.43163	349,740	11.19		0.00	0	14
R2030 On 04/05/2023 Bond Future	10.42	Call			3,156.40000	3.15640	3,538,240	10.33		0.00	0	47
R2030 On 04/05/2023 Bond Future	10.42	Put			1,300.32000	1.30032	1,098,510	10.33		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			3,452.98000	3.45298	3,851,910	10.41		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			178.49000	0.17849	140,910	11.90		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	12.50	Call			10,529.11000	10.52911	11,092,500	12.11		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			1,144.75000	1.14475	961,690	10.42		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			1,378.81000	1.37881	1,612,780	9.91		0.00	0	47
R2030 On 04/05/2023 Bond Future	9.67	Put			2,902.28000	2.90228	2,552,600	9.91		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			1,581.55000	1.58155	1,837,960	9.93		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.65	Put			995.14000	0.99514	831,150	10.52		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			6,222.04000	6.22204	6,723,800	11.19		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Put			2,067.69000	2.06769	1,785,590	10.03		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			570.42000	0.57042	691,310	10.01		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.03	Put			5,106.88000	5.10688	4,644,120	10.01		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			1,227.82000	1.22782	1,443,800	9.90		0.00	0	14
R2030 On 04/05/2023 Bond Future	10.52	Put			1,158.20000	1.15820	973,480	10.41		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030 On 04/05/2023 Bond Future	10.53	Call			3,483.25000	3.48325	3,883,840	10.42	0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Call			7,247.86000	7.24786	7,771,130	11.47	0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			304.18000	0.30418	243,800	11.47	0.00	0	38
R2030 On 04/05/2023 Bond Future	12.04	Call			8,814.89000	8.81489	9,360,960	11.90	0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Put			3,167.67000	3.16767	2,800,000	9.90	0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Put			2,599.32000	2.59932	2,272,080	9.93	0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			2,050.88000	2.05088	2,352,430	10.03	0.00	0	1,08
R2030 On 04/05/2023 Bond Future	12.57	Call			10,788.77000	10.78877	11,354,260	12.11	0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			78.23000	0.07823	60,070	12.11	0.00	0	38
R2030 On 03/08/2023 Bond Future	10.40	Call			3,347.15000	3.34715	3,704,970	9.82	0.00	0	1,07
R2030 On 03/08/2023 Bond Future	10.65	Put			1,637.25000	1.63725	1,434,860	10.03	0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			912.26000	0.91226	786,980	10.66	0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Call			6,203.66000	6.20366	6,674,520	10.67	0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			904.59000	0.90459	780,210	10.67	0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			6,236.43000	6.23643	6,708,200	10.67	0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			896.79000	0.89679	773,320	10.67	0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Put			279.16000	0.27916	234,030	11.52	0.00	0	1,07
R2030 On 03/08/2023 Bond Future	12.89	Call			11,459.64000	11.45964	12,022,080	11.52	0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			191.95000	0.19195	159,150	11.52	0.00	0	38
R2030 On 03/08/2023 Bond Future	11.34	Call			6,170.74000	6.17074	6,640,700	10.66	0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Put			2,016.26000	2.01626	1,778,840	9.82	0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			4,034.66000	4.03466	4,427,510	10.03	0.00	0	38
R2030 On 03/08/2023 Bond Future	12.59	Call			10,426.97000	10.42697	10,977,080	11.52	0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			4,485.81000	4.48581	4,882,330	9.34	0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			1,939.00000	1.93900	1,728,260	9.34	0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			4,513.48000	4.51348	4,911,150	9.35	0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			1,925.73000	1.92573	1,716,140	9.35	0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			4,540.90000	4.54090	4,939,730	9.35	0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,912.23000	1.91223	1,703,800	9.35	0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			1,645.67000	1.64567	1,470,430	9.34	0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Call			5,882.26000	5.88226	6,324,980	9.32	0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			1,665.63000	1.66563	1,488,600	9.32	0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			5,910.89000	5.91089	6,354,500	9.33	0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			1,655.62000	1.65562	1,479,480	9.33	0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			5,939.57000	5.93957	6,384,080	9.34	0.00	0	
Total R2030 Option									0.00	0	19,98
Total For R2030									5,736,186,734.09	62,220	118,48
R2032 On 02/02/2023 Bond Future			10.37791	90.55108	10.50555	89.87405		11.76	1,113,778,284.00	12,300	107,90
R2032 On 04/05/2023 Bond Future			10.48416	88.13981	10.61723	87.45037		13.14	1,084,119,663.00	12,300	78,22

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	03/08/2023			10.57358	89.95083	10.71237	89.24764		12.41	0.00	0	2,60
R2032	On	02/11/2023			10.67648	87.60186	10.82151	86.88445		11.77	0.00	0	
R2032	On	01/02/2024			10.78237	89.38091	10.93402	88.64886		10.42	0.00	0	
Total R2032 Future											2,197,897,947.00	24,600	188,72
R2032	On	02/02/2023	9.31	Call			0.11000	0.00011	0,340	8.28	0.00	0	4
R2032	On	02/02/2023	9.31	Put			6,622.53000	6.62253	5,945,730	8.28	0.00	0	
R2032	On	02/02/2023	9.92	Put			3,209.23000	3.20923	2,577,580	8.79	0.00	0	
R2032	On	02/02/2023	12.75	Call			10,848.18000	10.84818	11,524,730	16.62	0.00	0	
R2032	On	02/02/2023	12.75	Put			0.76000	0.00076	0,280	16.62	0.00	0	7
R2032	On	02/02/2023	11.50	Call			5,098.83000	5.09883	5,748,780	13.83	0.00	0	
R2032	On	02/02/2023	11.50	Put			53.92000	0.05392	26,840	13.83	0.00	0	8,00
R2032	On	02/02/2023	11.69	Call			5,993.42000	5.99342	6,655,070	14.31	0.00	0	
R2032	On	02/02/2023	11.69	Put			29.21000	0.02921	13,830	14.31	0.00	0	
R2032	On	02/02/2023	11.84	Call			6,697.94000	6.69794	7,365,330	14.66	0.00	0	
R2032	On	02/02/2023	11.84	Put			17.67000	0.01767	8,030	14.66	0.00	0	50
R2032	On	02/02/2023	10.50	Call			950.50000	0.95050	1,305,350	10.96	0.00	0	
R2032	On	02/02/2023	10.50	Put			979.79000	0.97979	657,610	10.96	0.00	0	4
R2032	On	02/02/2023	10.67	Call			1,496.95000	1.49695	1,942,720	11.50	0.00	0	7
R2032	On	02/02/2023	10.67	Put			634.81000	0.63481	403,550	11.50	0.00	0	
R2032	On	02/02/2023	11.45	Call			4,863.98000	4.86398	5,509,650	13.70	0.00	0	
R2032	On	02/02/2023	11.45	Put			63.30000	0.06330	31,940	13.70	0.00	0	8,00
R2032	On	02/02/2023	10.38	Call			636.57000	0.63657	919,490	10.55	0.00	0	
R2032	On	02/02/2023	10.38	Put			1,302.46000	1.30246	908,350	10.55	0.00	0	
R2032	On	02/02/2023	10.39	Call			660.10000	0.66010	949,150	10.58	0.00	0	
R2032	On	02/02/2023	10.39	Put			1,272.71000	1.27271	884,730	10.58	0.00	0	
R2032	On	02/02/2023	10.40	Call			684.20000	0.68420	979,370	10.62	0.00	0	
R2032	On	02/02/2023	10.40	Put			1,243.57000	1.24357	861,710	10.62	0.00	0	
R2032	On	02/02/2023	10.16	Call			238.11000	0.23811	389,010	9.74	0.00	0	
R2032	On	02/02/2023	10.16	Put			2,087.14000	2.08714	1,561,010	9.74	0.00	0	4
R2032	On	02/02/2023	10.22	Call			324.64000	0.32464	510,090	9.98	0.00	0	50
R2032	On	02/02/2023	9.47	Call			0.60000	0.00060	1,710	8.22	0.00	0	50
R2032	On	02/02/2023	9.47	Put			5,699.27000	5.69927	5,023,350	8.22	0.00	0	
R2032	On	02/02/2023	9.92	Call			45.42000	0.04542	90,800	8.79	0.00	0	7
R2032	On	02/02/2023	10.22	Put			1,848.92000	1.84892	1,357,340	9.98	0.00	0	
R2032	On	02/02/2023	10.30	Call			465.49000	0.46549	699,190	10.27	0.00	0	8,00
R2032	On	02/02/2023	10.30	Put			1,559.20000	1.55920	1,115,870	10.27	0.00	0	
R2032	On	04/05/2023	10.87	Call			3,254.64000	3.25464	3,667,470	13.28	0.00	0	
R2032	On	04/05/2023	10.53	Call			0.00000	0.00000	2,630,280	12.90	1,920,104.40	730	7
R2032	On	04/05/2023	11.06	Put			0.00000	0.00000	1,379,700	13.50	2,014,362.00	1,460	7

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			4,938.96000	4.93896	5,443,250	13.89		0.00	0	40
R2032 On 04/05/2023 Bond Future	11.37	Put			1,170.97000	1.17097	985,820	13.89		0.00	0	
R2032 On 04/05/2023 Bond Future	10.62	Call			2,529.93000	2.52993	2,888,940	13.00		0.00	0	40
R2032 On 04/05/2023 Bond Future	10.62	Put			2,515.65000	2.51565	2,185,220	13.00		0.00	0	
R2032 On 04/05/2023 Bond Future	10.53	Put			0.00000	0.00000	2,391,970	12.90		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Put			1,964.63000	1.96463	1,688,020	13.28		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			3,285.53000	3.28553	3,700,420	13.29		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			1,945.01000	1.94501	1,670,460	13.29		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Call			0.00000	0.00000	1,447,870	12.50	2,113,890.20		1,460	70
R2032 On 04/05/2023 Bond Future	10.03	Put			0.00000	0.00000	3,855,870	12.50		0.00	0	
R2032 On 04/05/2023 Bond Future	13.43	Call			13,111.07000	13.11107	13,780,750	15.62		0.00	0	
R2032 On 04/05/2023 Bond Future	13.43	Put			86.87000	0.08687	67,110	15.62		0.00	0	40
R2032 On 04/05/2023 Bond Future	10.89	Call			3,316.35000	3.31635	3,733,290	13.30		0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Put			1,925.36000	1.92536	1,652,860	13.30		0.00	0	
R2032 On 04/05/2023 Bond Future	11.06	Call			0.00000	0.00000	4,312,180	13.50		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Call			6,500.43000	6.50043	7,021,520	13.21		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Put			1,472.55000	1.47255	1,290,450	13.21		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Call			6,535.66000	6.53566	7,057,910	13.22		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Put			1,461.23000	1.46123	1,280,290	13.22		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Call			6,570.95000	6.57095	7,094,340	13.23		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Put			1,450.00000	1.45000	1,270,200	13.23		0.00	0	
R2032 On 03/08/2023 Bond Future	11.90	Call			7,033.79000	7.03379	7,571,620	13.37		0.00	0	5,00
R2032 On 03/08/2023 Bond Future	11.90	Put			1,311.30000	1.31130	1,145,940	13.37		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			2,783.75000	2.78375	2,505,250	11.98		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			4,792.81000	4.79281	5,233,110	11.99		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			2,765.68000	2.76568	2,488,570	11.99		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Call			4,733.61000	4.73361	5,171,120	11.97		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			2,801.93000	2.80193	2,522,030	11.97		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Call			4,763.17000	4.76317	5,202,080	11.98		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Call			6,342.22000	6.34222	6,850,450	10.94		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Put			2,132.92000	2.13292	1,909,100	10.94		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Call			6,374.22000	6.37422	6,883,580	10.94		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Put			2,119.98000	2.11998	1,897,290	10.94		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Call			6,310.27000	6.31027	6,817,370	10.93		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Put			2,145.94000	2.14594	1,920,990	10.93		0.00	0	
Total R2032 Option										6,048,356.60	3,650	37,500
Total For R2032										2,203,946,303.60	28,250	226,200
R2035 On 02/02/2023 Bond Future			10.85929	90.74324	10.98186	90.01120		13.31		1,256,340,157.80	13,845	131,900
R2035 On 04/05/2023 Bond Future			10.96671	87.99248	11.09393	87.24701		14.95		1,207,432,810.56	13,722	109,500

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	03/08/2023			11.06069	89.80000	11.19284	89.03962		14.64	0.00	0	
R2035	On	02/11/2023			11.16962	87.10317	11.30709	86.32738		14.34	10,713,689.91	123	12
R2035	On	01/02/2024			11.28466	88.87229	11.42784	88.08069		13.17	0.00	0	
Total R2035 Future											2,474,486,658.27	27,690	241,61
R2035	On	02/02/2023	9.81	Call			3.30000	0.00330	6,420	12.04	0.00	0	58
R2035	On	02/02/2023	11.94	Call			5,480.54000	5.48054	6,187,080	14.42	0.00	0	
R2035	On	02/02/2023	11.94	Put			49.04000	0.04904	23,540	14.42	0.00	0	
R2035	On	02/02/2023	11.98	Call			5,689.37000	5.68937	6,399,320	14.49	0.00	0	
R2035	On	02/02/2023	11.98	Put			41.88000	0.04188	19,790	14.49	0.00	0	38
R2035	On	02/02/2023	13.22	Call			11,949.54000	11.94954	12,681,460	16.39	0.00	0	
R2035	On	02/02/2023	10.88	Call			849.96000	0.84996	1,169,680	12.75	0.00	0	
R2035	On	02/02/2023	10.88	Put			1,457.70000	1.45770	1,045,380	12.75	0.00	0	
R2035	On	02/02/2023	11.05	Call			1,356.17000	1.35617	1,779,370	13.00	0.00	0	91
R2035	On	02/02/2023	11.05	Put			952.99000	0.95299	644,150	13.00	0.00	0	
R2035	On	02/02/2023	11.06	Call			1,390.11000	1.39011	1,819,160	13.01	0.00	0	
R2035	On	02/02/2023	9.89	Put			6,847.85000	6.84785	6,121,140	12.03	0.00	0	
R2035	On	02/02/2023	10.66	Call			400.06000	0.40006	590,510	12.47	0.00	0	
R2035	On	02/02/2023	10.66	Put			2,341.24000	2.34124	1,799,650	12.47	0.00	0	58
R2035	On	02/02/2023	10.86	Call			799.47000	0.79947	1,106,850	12.72	0.00	0	
R2035	On	02/02/2023	10.86	Put			1,527.25000	1.52725	1,102,590	12.72	0.00	0	
R2035	On	02/02/2023	10.87	Call			824.48000	0.82448	1,138,020	12.74	0.00	0	
R2035	On	02/02/2023	13.22	Put			0.17000	0.00017	0,050	16.39	0.00	0	91
R2035	On	02/02/2023	10.30	Call			74.09000	0.07409	124,560	12.08	0.00	0	91
R2035	On	02/02/2023	10.30	Put			4,260.30000	4.26030	3,578,730	12.08	0.00	0	
R2035	On	02/02/2023	10.60	Call			315.30000	0.31530	474,970	12.41	0.00	0	
R2035	On	02/02/2023	10.60	Put			2,625.16000	2.62516	2,052,790	12.41	0.00	0	
R2035	On	02/02/2023	10.64	Call			370.18000	0.37018	550,080	12.45	0.00	0	38
R2035	On	02/02/2023	11.06	Put			927.98000	0.92798	624,990	13.01	0.00	0	58
R2035	On	02/02/2023	9.81	Put			7,376.15000	7.37615	6,647,230	12.04	0.00	0	
R2035	On	02/02/2023	9.85	Call			4.42000	0.00442	8,520	12.04	0.00	0	
R2035	On	02/02/2023	9.85	Put			7,111.31000	7.11131	6,383,370	12.04	0.00	0	
R2035	On	02/02/2023	9.89	Call			5.88000	0.00588	11,210	12.03	0.00	0	38
R2035	On	02/02/2023	10.64	Put			2,434.01000	2.43401	1,881,870	12.45	0.00	0	
R2035	On	02/02/2023	10.87	Put			1,492.21000	1.49221	1,073,710	12.74	0.00	0	
R2035	On	04/05/2023	11.17	Put			2,650.22000	2.65022	2,310,590	14.84	0.00	0	
R2035	On	04/05/2023	11.20	Call			3,188.55000	3.18855	3,601,430	14.88	0.00	0	
R2035	On	04/05/2023	9.85	Put			8,170.70000	8.17070	7,534,110	13.75	0.00	0	
R2035	On	04/05/2023	10.42	Call			1,194.52000	1.19452	1,415,720	13.94	0.00	0	48
R2035	On	04/05/2023	11.80	Put			1,406.30000	1.40630	1,196,880	15.77	0.00	0	1,08

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 04/05/2023 Bond Future	12.46	Call			8,158.02000	8.15802	8,786,360	16.74		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			698.37000	0.69837	581,240	16.74		0.00	0	38
R2035 On 04/05/2023 Bond Future	11.17	Call			3,091.65000	3.09165	3,497,490	14.84		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.60	Call			1,551.55000	1.55155	1,816,390	14.12		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			4,497.64000	4.49764	4,017,010	14.12		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			2,573.92000	2.57392	2,241,330	14.88		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			3,221.15000	3.22115	3,636,360	14.89		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			2,548.90000	2.54890	2,218,640	14.89		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			473.19000	0.47319	582,070	13.75		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Call			11,339.18000	11.33918	12,025,690	17.77		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			318.40000	0.31840	259,440	17.77		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.22	Call			3,253.90000	3.25390	3,671,440	14.91		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			2,524.08000	2.52408	2,196,150	14.91		0.00	0	
R2035 On 04/05/2023 Bond Future	11.80	Call			5,382.71000	5.38271	5,918,760	15.77		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Put			5,249.62000	5.24962	4,725,350	13.94		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			2,148.60000	2.14860	1,914,190	15.23		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			6,524.57000	6.52457	7,051,910	15.25		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			2,133.05000	2.13305	1,900,010	15.25		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			6,562.15000	6.56215	7,090,860	15.26		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			2,117.60000	2.11760	1,885,930	15.26		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			6,487.04000	6.48704	7,013,010	15.23		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			4,687.47000	4.68747	5,114,510	14.25		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			4,113.15000	4.11315	3,764,400	14.25		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			4,718.09000	4.71809	5,146,670	14.26		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			4,088.26000	4.08826	3,741,050	14.26		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			4,748.79000	4.74879	5,178,920	14.27		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			4,063.49000	4.06349	3,717,830	14.27		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			3,023.13000	3.02313	2,756,860	13.60		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Call			7,050.47000	7.05047	7,573,410	13.58		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			3,056.96000	3.05696	2,788,300	13.58		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			7,084.79000	7.08479	7,608,940	13.59		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			3,039.99000	3.03999	2,772,540	13.59		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			7,119.16000	7.11916	7,644,490	13.60		0.00	0	
Total R2035 Option										0.00	0	9,51
Total For R2035										2,474,486,658.27	27,690	251,12
R2037 On 02/02/2023 Bond Future			11.04252	82.25899	11.16997	81.48705		15.08		427,746,748.00	5,200	128,10
R2037 On 04/05/2023 Bond Future			11.15268	83.84776	11.28480	83.06151		16.12		436,008,352.00	5,200	5,20
R2037 On 03/08/2023 Bond Future			11.25251	81.31204	11.38960	80.51010		16.65		0.00	0	
R2037 On 02/11/2023 Bond Future			11.35457	82.94857	11.49677	82.13041		15.51		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert	
R2037	On	01/02/2024	Bond Future			11.46131	80.37780	11.60902	79.54292		15.05	0.00	0	
Total R2037 Future											863,755,100.00	10,400	133,30	
R2037	On	02/02/2023	Bond Future	11.05	Call			821.13000	0.82113	1,149,780	14.32	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			1,547.47000	1.54747	1,104,180	14.32	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call			953.26000	0.95326	1,314,340	14.40	0.00	0	5
R2037	On	02/02/2023	Bond Future	11.10	Put			1,375.73000	1.37573	964,870	14.40	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call			4,703.23000	4.70323	5,428,710	15.94	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put			93.33000	0.09333	46,870	15.94	0.00	0	5
R2037	On	02/02/2023	Bond Future	11.03	Call			771.64000	0.77164	1,087,360	14.29	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			1,619.99000	1.61999	1,163,770	14.29	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			796.15000	0.79615	1,118,320	14.30	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			1,583.46000	1.58346	1,133,690	14.30	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call			5,259.68000	5.25968	5,816,130	16.82	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put			1,520.22000	1.52022	1,290,420	16.82	0.00	0	7
R2037	On	04/05/2023	Bond Future	11.03	Call			2,171.62000	2.17162	2,516,310	15.43	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.03	Put			3,697.98000	3.69798	3,256,420	15.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call			2,958.48000	2.95848	3,373,100	15.82	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			2,868.74000	2.86874	2,497,110	15.82	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call			2,990.25000	2.99025	3,407,380	15.83	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			2,841.55000	2.84155	2,472,430	15.83	0.00	0	
R2037	On	04/05/2023	Bond Future	10.95	Call			1,965.66000	1.96566	2,289,220	15.34	0.00	0	7
R2037	On	04/05/2023	Bond Future	10.95	Put			3,979.93000	3.97993	3,517,240	15.34	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Put			1,787.39000	1.78739	1,526,240	16.56	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call			12,947.52000	12.94752	13,691,050	19.27	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put			212.76000	0.21276	170,040	19.27	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.32	Call			3,022.00000	3.02200	3,441,630	15.85	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			2,814.40000	2.81440	2,447,780	15.85	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call			4,637.56000	4.63756	5,162,660	16.56	0.00	0	4
R2037	On	03/08/2023	Bond Future	12.14	Call			6,532.82000	6.53282	7,081,340	17.55	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put			2,342.26000	2.34226	2,088,840	17.55	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			6,458.67000	6.45867	7,004,310	17.53	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			2,375.59000	2.37559	2,119,290	17.53	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			6,495.61000	6.49561	7,042,700	17.54	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			2,358.76000	2.35876	2,103,910	17.54	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put			4,343.25000	4.34325	3,969,410	15.29	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call			4,677.13000	4.67713	5,123,090	15.31	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put			4,317.20000	4.31720	3,945,000	15.31	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call			4,707.93000	4.70793	5,155,510	15.32	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put			4,291.29000	4.29129	3,920,710	15.32	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intern
R2037	On	02/11/2023	Bond Future	11.55	Call		4,646.41000	4.64641	5,090,730	15.29	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		7,144.81000	7.14481	7,692,210	15.68	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,297.86000	3.29786	3,010,380	15.68	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		7,178.93000	7.17893	7,727,580	15.69	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,279.83000	3.27983	2,993,600	15.69	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		7,110.43000	7.11043	7,656,580	15.67	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,315.68000	3.31568	3,026,950	15.67	0.00	0	
Total R2037 Option											0.00	0	3,76
Total For R2037											863,755,100.00	10,400	137,06
R2040	On	02/02/2023	Bond Future			11.15184	83.92981	11.27923	83.09775	16.01	626,787,821.08	7,468	128,43
R2040	On	04/05/2023	Bond Future			11.25926	85.55090	11.39121	84.70335	17.12	647,962,516.60	7,574	7,6
R2040	On	03/08/2023	Bond Future			11.35683	82.79975	11.49361	81.93524	17.74	0.00	0	
R2040	On	02/11/2023	Bond Future			11.45607	84.46616	11.59779	83.58419	16.55	7,095,157.44	84	8
R2040	On	01/02/2024	Bond Future			11.55959	81.67585	11.70664	80.77581	16.10	0.00	0	
Total R2040 Future											1,281,845,495.12	15,126	136,12
R2040	On	02/02/2023	Bond Future	10.18	Call		6.75000	0.00675	13,090	14.47	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		7,634.79000	7.63479	6,809,070	14.47	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		54.48000	0.05448	25,950	17.51	0.00	0	38
R2040	On	02/02/2023	Bond Future	11.12	Call		802.29000	0.80229	1,130,200	15.33	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put		113.30000	0.11330	58,220	17.13	0.00	0	56
R2040	On	02/02/2023	Bond Future	10.96	Call		461.70000	0.46170	685,440	15.07	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.93	Put		2,724.33000	2.72433	2,098,140	15.03	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		5,939.27000	5.93927	6,739,750	17.46	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		60.95000	0.06095	29,370	17.46	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		6,105.65000	6.10565	6,909,180	17.51	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		777.23000	0.77723	1,098,340	15.31	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		1,885.41000	1.88541	1,374,460	15.31	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		1,844.35000	1.84435	1,340,200	15.33	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call		991.99000	0.99199	1,367,940	15.45	0.00	0	56
R2040	On	02/02/2023	Bond Future	11.19	Put		1,573.44000	1.57344	1,117,330	15.45	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call		5,000.35000	5.00035	5,777,330	17.13	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		8.31000	0.00831	15,990	14.47	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put		7,414.08000	7.41408	6,589,700	14.47	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		411.96000	0.41196	617,830	15.03	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Put		2,571.52000	2.57152	1,963,200	15.07	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		752.67000	0.75267	1,066,990	15.29	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		1,927.06000	1.92706	1,409,320	15.29	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		3,282.61000	3.28261	3,733,710	16.99	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		1,806.95000	1.80695	2,118,910	16.26	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
R2040 On 04/05/2023 Bond Future	12.05	Put			1,677.81000	1.67781	1,428,860	18.06	0.00	0	68
R2040 On 04/05/2023 Bond Future	12.78	Call			8,957.47000	8.95747	9,670,150	19.30	0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			801.54000	0.80154	666,670	19.30	0.00	0	38
R2040 On 04/05/2023 Bond Future	11.41	Call			3,248.55000	3.24855	3,696,990	16.98	0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			3,128.95000	3.12895	2,729,840	16.98	0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Put			8,946.41000	8.94641	8,229,470	15.74	0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			3,099.46000	3.09946	2,703,010	16.99	0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			3,316.82000	3.31682	3,770,580	17.01	0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			3,070.21000	3.07021	2,676,420	17.01	0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			1,380.00000	1.38000	1,639,530	16.03	0.00	0	48
R2040 On 04/05/2023 Bond Future	10.73	Put			5,766.69000	5.76669	5,178,670	16.03	0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Put			2,927.47000	2.92747	2,546,860	17.09	0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			5,714.33000	5.71433	6,312,930	18.06	0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Put			4,896.83000	4.89683	4,361,240	16.26	0.00	0	
R2040 On 04/05/2023 Bond Future	11.03	Call			2,087.71000	2.08771	2,430,650	16.40	0.00	0	68
R2040 On 04/05/2023 Bond Future	11.03	Put			4,440.41000	4.44041	3,935,800	16.40	0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			556.96000	0.55696	687,570	15.74	0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			12,043.87000	12.04387	12,817,310	20.40	0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			403.90000	0.40390	329,790	20.40	0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Call			3,490.26000	3.49026	3,957,200	17.09	0.00	0	48
R2040 On 03/08/2023 Bond Future	12.22	Call			6,905.46000	6.90546	7,494,760	18.44	0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			2,542.17000	2.54217	2,266,960	18.44	0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			6,944.94000	6.94494	7,535,790	18.46	0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			2,524.15000	2.52415	2,250,490	18.46	0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			6,865.83000	6.86583	7,453,560	18.43	0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			2,560.10000	2.56010	2,283,320	18.43	0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			4,956.23000	4.95623	4,542,150	16.35	0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			4,878.84000	4.87884	5,348,500	16.37	0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			4,926.94000	4.92694	4,514,630	16.37	0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			4,911.15000	4.91115	5,382,570	16.38	0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			4,897.52000	4.89752	4,486,970	16.38	0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			4,846.32000	4.84632	5,314,210	16.35	0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			7,354.73000	7.35473	7,934,810	16.49	0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			3,705.37000	3.70537	3,385,410	16.49	0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			7,390.92000	7.39092	7,972,400	16.50	0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			3,685.13000	3.68513	3,366,570	16.50	0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			7,427.16000	7.42716	8,010,020	16.51	0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			3,665.00000	3.66500	3,347,820	16.51	0.00	0	
Total R2040 Option									0.00	0	6,28

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For R2040									1,281,845,495.12	15,126	142,40
R2044 On 02/02/2023 Bond Future			11.17036	80.71226	11.29766	79.86224		17.02	497,994,644.20	6,170	80,8
R2044 On 04/05/2023 Bond Future			11.27171	82.27117	11.40343	81.40537		18.21	548,748,703.90	6,670	2,6
R2044 On 03/08/2023 Bond Future			11.36354	79.57785	11.49993	78.69470		18.90	0.00	0	
R2044 On 02/11/2023 Bond Future			11.45658	81.17948	11.59774	80.27845		17.65	0.00	0	
R2044 On 01/02/2024 Bond Future			11.55333	78.44753	11.69961	77.52811		17.20	0.00	0	
Total R2044 Future									1,046,743,348.10	12,840	83,5
R2044 On 02/02/2023 Bond Future	12.00	Call			4,592.72000	4.59272	5,367,870	18.05	0.00	0	
R2044 On 02/02/2023 Bond Future	11.70	Call			3,016.10000	3.01610	3,694,520	17.43	0.00	0	1,7
R2044 On 02/02/2023 Bond Future	11.00	Put			2,523.17000	2.52317	1,915,480	16.07	0.00	0	
R2044 On 02/02/2023 Bond Future	11.75	Call			3,267.17000	3.26717	3,966,220	17.53	0.00	0	
R2044 On 02/02/2023 Bond Future	11.75	Put			364.20000	0.36420	213,230	17.53	0.00	0	2,5
R2044 On 02/02/2023 Bond Future	11.90	Call			4,051.42000	4.05142	4,801,150	17.84	0.00	0	
R2044 On 02/02/2023 Bond Future	11.90	Put			224.63000	0.22463	124,340	17.84	0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			852.09000	0.85209	1,195,530	16.34	0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Put			160.39000	0.16039	85,520	18.05	0.00	0	4,0
R2044 On 02/02/2023 Bond Future	11.16	Call			878.84000	0.87884	1,229,270	16.36	0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			1,798.69000	1.79869	1,299,100	16.36	0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Call			990.86000	0.99086	1,369,360	16.43	0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Put			1,641.63000	1.64163	1,170,110	16.43	0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			1,839.45000	1.83945	1,332,870	16.34	0.00	0	
R2044 On 02/02/2023 Bond Future	11.70	Put			425.27000	0.42527	253,670	17.43	0.00	0	
R2044 On 02/02/2023 Bond Future	11.10	Call			726.07000	0.72607	1,034,860	16.25	0.00	0	1,7
R2044 On 02/02/2023 Bond Future	11.10	Put			2,052.36000	2.05236	1,511,130	16.25	0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			825.86000	0.82586	1,162,320	16.32	0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			1,880.82000	1.88082	1,367,260	16.32	0.00	0	
R2044 On 02/02/2023 Bond Future	10.30	Call			13.23000	0.01323	24,980	15.37	0.00	0	
R2044 On 02/02/2023 Bond Future	10.30	Put			7,097.16000	7.09716	6,258,890	15.37	0.00	0	
R2044 On 02/02/2023 Bond Future	10.75	Call			178.99000	0.17899	288,070	15.72	0.00	0	2,5
R2044 On 02/02/2023 Bond Future	10.75	Put			3,944.94000	3.94494	3,204,000	15.72	0.00	0	
R2044 On 02/02/2023 Bond Future	11.00	Call			511.93000	0.51193	754,260	16.07	0.00	0	2,5
R2044 On 04/05/2023 Bond Future	11.42	Put			3,208.99000	3.20899	2,801,650	18.08	0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			3,351.48000	3.35148	3,812,660	18.09	0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Call			6,638.97000	6.63897	7,286,150	19.57	0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			3,178.72000	3.17872	2,774,100	18.09	0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			1,428.43000	1.42843	1,209,810	19.57	0.00	0	1,5
R2044 On 04/05/2023 Bond Future	11.41	Call			3,282.46000	3.28246	3,738,190	18.06	0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			3,239.69000	3.23969	2,829,620	18.06	0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			3,316.80000	3.31680	3,775,260	18.08	0.00	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
R2044	On	04/05/2023	Bond Future	11.75	Call		4,542.97000	4.54297	5,086,100	18.66	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		2,337.77000	2.33777	2,015,100	18.66	0.00	0	4,1
R2044	On	04/05/2023	Bond Future	12.00	Call		5,563.54000	5.56354	6,162,500	19.12	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put		1,830.52000	1.83052	1,563,680	19.12	0.00	0	4,1
R2044	On	03/08/2023	Bond Future	12.16	Put		2,729.06000	2.72906	2,438,100	19.55	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		6,820.99000	6.82099	7,414,810	19.57	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		2,709.85000	2.70985	2,420,520	19.57	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		6,741.87000	6.74187	7,332,440	19.54	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		2,748.19000	2.74819	2,455,610	19.54	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		6,781.51000	6.78151	7,373,700	19.55	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		4,897.80000	4.89780	5,373,870	17.42	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		5,137.02000	5.13702	4,712,060	17.42	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		4,930.60000	4.93060	5,408,480	17.43	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		5,106.32000	5.10632	4,683,170	17.43	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		4,864.79000	4.86479	5,339,040	17.40	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		5,167.60000	5.16760	4,740,820	17.40	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		3,906.28000	3.90628	3,573,560	17.54	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		7,362.73000	7.36273	7,950,860	17.55	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		3,885.04000	3.88504	3,553,750	17.55	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		7,399.24000	7.39924	7,988,800	17.56	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		3,863.92000	3.86392	3,534,060	17.56	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		7,326.26000	7.32626	7,912,960	17.54	0.00	0	
Total R2044 Option											0.00	0	24,63
Total For R2044											1,046,743,348.10	12,840	108,15
R2048	On	02/02/2023	Bond Future			10.99800	84.81279	11.12012	83.95703	16.70	15,170,463,747.30	178,870	93,62
R2048	On	04/05/2023	Bond Future			11.08922	81.99181	11.21547	81.12017	18.88	14,685,553,089.10	179,110	181,1
R2048	On	03/08/2023	Bond Future			11.17174	83.63863	11.30233	82.74940	18.57	0.00	0	
R2048	On	02/11/2023	Bond Future			11.25676	80.90045	11.39183	79.99328	18.40	0.00	0	13,00
R2048	On	01/02/2024	Bond Future			11.34262	82.58051	11.48241	81.65483	17.11	0.00	0	
Total R2048 Future											29,856,016,836.40	357,980	287,73
R2048	On	02/02/2023	Bond Future	10.40	Call		70.93000	0.07093	120,080	15.29	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Put		5,355.05000	5.35505	4,548,440	15.29	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call		961.39000	0.96139	1,323,290	16.22	0.00	0	2,90
R2048	On	02/02/2023	Bond Future	11.00	Put		1,803.00000	1.80300	1,309,140	16.22	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		1,147.21000	1.14721	1,551,890	16.34	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		1,529.35000	1.52935	1,085,380	16.35	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		1,213.41000	1.21341	1,632,290	16.37	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		1,492.81000	1.49281	1,055,930	16.37	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		1,281.80000	1.28180	1,714,820	16.41	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2048 On 02/02/2023 Bond Future	11.10	Put			1,421.70000	1.42170	998,960	16.41		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			1,566.53000	1.56653	1,115,450	16.34		0.00	0	
R2048 On 02/02/2023 Bond Future	11.60	Call			3,559.45000	3.55945	4,273,370	17.41		0.00	0	2,96
R2048 On 02/02/2023 Bond Future	11.60	Put			344.46000	0.34446	202,620	17.41		0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Call			4,105.76000	4.10576	4,853,630	17.61		0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Put			249.20000	0.24920	141,310	17.61		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			1,180.05000	1.18005	1,591,840	16.35		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			3,768.84000	3.76884	4,260,720	18.60		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			2,925.03000	2.92503	2,545,270	18.60		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			3,807.01000	3.80701	4,301,620	18.62		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			2,896.11000	2.89611	2,519,080	18.62		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			3,730.83000	3.73083	4,219,980	18.58		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			2,954.20000	2.95420	2,571,710	18.58		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			2,575.10000	2.57510	2,302,580	19.50		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			7,633.14000	7.63314	8,251,380	19.51		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			2,557.18000	2.55718	2,286,190	19.51		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			7,675.10000	7.67510	8,294,880	19.53		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			2,539.17000	2.53917	2,269,720	19.53		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			7,591.00000	7.59100	8,207,710	19.50		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			5,542.70000	5.54270	6,045,420	18.37		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			4,960.18000	4.96018	4,555,730	18.37		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			5,578.26000	5.57826	6,082,770	18.39		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			4,930.14000	4.93014	4,527,480	18.39		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			5,507.51000	5.50751	6,008,430	18.36		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			4,990.68000	4.99068	4,584,430	18.36		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Call			8,061.57000	8.06157	8,665,120	17.60		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			3,890.74000	3.89074	3,568,610	17.60		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			8,100.11000	8.10011	8,705,050	17.61		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			3,869.79000	3.86979	3,549,050	17.61		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			8,023.39000	8.02339	8,625,540	17.59		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			3,912.13000	3.91213	3,588,600	17.59		0.00	0	
Total R2048 Option										0.00	0	5,80
Total For R2048										29,856,016,836.40	357,980	293,53
R209 On 02/02/2023 Bond Future			10.86538	70.31140	10.98257	69.69470		15.09		404,853,041.20	5,758	25,68
R209 On 04/05/2023 Bond Future			10.96331	68.51774	11.08454	67.88959		16.90		2,603,674.12	38	2,77
R209 On 03/08/2023 Bond Future			11.04747	69.92556	11.17285	69.28486		16.60		0.00	0	
R209 On 02/11/2023 Bond Future			11.14140	68.18190	11.27126	67.52823		16.21		390,000,468.00	5,720	5,72
R209 On 01/02/2024 Bond Future			11.23674	69.56661	11.37126	68.89961		14.94		0.00	0	
Total R209 Future										797,457,183.32	11,516	34,11

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	02/02/2023	Bond Future	10.78	Call			539.33000	0.53933	754,890	14.30	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			1,610.29000	1.61029	1,209,150	14.30	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			558.01000	0.55801	778,630	14.32	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			1,575.54000	1.57554	1,179,460	14.32	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			577.04000	0.57704	802,740	14.33	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			1,541.21000	1.54121	1,150,210	14.33	0.00	0	
R209	On	04/05/2023	Bond Future	11.50	Call			3,749.24000	3.74924	4,155,250	17.32	0.00	0	1,00
R209	On	04/05/2023	Bond Future	11.50	Put			1,656.96000	1.65696	1,434,820	17.32	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call			7,341.14000	7.34114	7,875,930	19.00	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put			573.72000	0.57372	480,360	19.00	0.00	0	8,50
R209	On	04/05/2023	Bond Future	11.09	Call			2,521.78000	2.52178	2,849,890	16.65	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Put			6,463.91000	6.46391	5,949,060	15.55	0.00	0	
R209	On	04/05/2023	Bond Future	10.50	Call			1,197.03000	1.19703	1,401,020	15.85	0.00	0	1,00
R209	On	04/05/2023	Bond Future	10.50	Put			4,302.24000	4.30224	3,878,080	15.85	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call			2,282.64000	2.28264	2,592,200	16.51	0.00	0	1,00
R209	On	04/05/2023	Bond Future	11.00	Put			2,719.82000	2.71982	2,401,230	16.51	0.00	0	6,20
R209	On	04/05/2023	Bond Future	11.09	Put			2,493.68000	2.49368	2,193,640	16.65	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			2,549.13000	2.54913	2,879,280	16.67	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put			2,469.60000	2.46960	2,171,600	16.67	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			2,576.46000	2.57646	2,908,640	16.68	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			2,445.57000	2.44557	2,149,600	16.68	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call			543.48000	0.54348	656,780	15.55	0.00	0	50
R209	On	03/08/2023	Bond Future	11.94	Call			5,646.22000	5.64622	6,088,800	17.21	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put			1,903.81000	1.90381	1,705,690	17.21	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call			5,679.12000	5.67912	6,122,870	17.23	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put			1,889.88000	1.88988	1,692,930	17.23	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call			5,613.54000	5.61354	6,054,940	17.20	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put			1,918.02000	1.91802	1,718,720	17.20	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call			4,042.80000	4.04280	4,399,670	16.03	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put			3,700.31000	3.70031	3,403,510	16.03	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call			4,069.82000	4.06982	4,428,010	16.04	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put			3,677.71000	3.67771	3,382,230	16.04	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call			4,016.10000	4.01610	4,371,640	16.02	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put			3,723.28000	3.72328	3,425,150	16.02	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call			6,332.77000	6.33277	6,775,450	15.63	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put			2,736.14000	2.73614	2,511,820	15.63	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call			6,363.27000	6.36327	6,806,940	15.64	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put			2,721.06000	2.72106	2,497,730	15.64	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call			6,302.57000	6.30257	6,744,240	15.62	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put			2,751.58000	2.75158	2,526,250	15.62	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
Total R209 Option												0.00	0	18,25
Total For R209												797,457,183.32	11,516	52,36
R210	On	02/02/2023	Bond Future			223.51475	223.51475	223.50960	223.50960			0.00	0	3
R210	On	04/05/2023	Bond Future			224.80024	224.80024	224.79672	224.79672			0.00	0	
R210	On	03/08/2023	Bond Future			229.47011	229.47011	229.46754	229.46754			0.00	0	
R210	On	02/11/2023	Bond Future			230.97592	230.97592	230.97382	230.97382			0.00	0	
R210	On	01/02/2024	Bond Future			235.71970	235.71970	235.71736	235.71736			0.00	0	
Total R210 Future												0.00	0	37
Total For R210												0.00	0	37
R213	On	02/02/2023	Bond Future			10.19823	85.79429	10.32594	85.18537		11.04	163,952,888.19	1,911	34,14
R213	On	04/05/2023	Bond Future			10.29900	83.89932	10.43227	83.27923		12.09	0.00	0	
R213	On	03/08/2023	Bond Future			10.38341	85.62258	10.52267	84.99016		11.29	0.00	0	
R213	On	02/11/2023	Bond Future			10.48639	83.79345	10.63221	83.14821		10.74	160,129,282.95	1,911	1,9
R213	On	01/02/2024	Bond Future			10.59666	85.49553	10.74964	84.83711		9.56	0.00	0	
Total R213 Future												324,082,171.14	3,822	36,05
R213	On	02/02/2023	Bond Future	9.16	Call			0.05000	0.00005	0,170	7.30	0.00	0	4
R213	On	02/02/2023	Bond Future	9.16	Put			5,778.12000	5.77812	5,169,320	7.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			247.65000	0.24765	397,900	9.31	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			3.01000	0.00301	1,230	15.36	0.00	0	9
R213	On	02/02/2023	Bond Future	10.35	Put			822.58000	0.82258	547,660	10.54	0.00	0	4
R213	On	02/02/2023	Bond Future	10.21	Call			593.72000	0.59372	853,360	10.05	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			1,146.29000	1.14629	797,010	10.05	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			1,166.19000	1.16619	1,539,000	10.81	0.00	0	9
R213	On	02/02/2023	Bond Future	10.43	Put			674.23000	0.67423	438,120	10.81	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			8,314.14000	8.31414	8,921,280	15.36	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			1,764.56000	1.76456	1,305,890	9.31	0.00	0	4
R213	On	02/02/2023	Bond Future	10.22	Call			615.69000	0.61569	880,820	10.09	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			1,120.41000	1.12041	776,620	10.09	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			638.09000	0.63809	908,700	10.13	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			1,095.00000	1.09500	756,690	10.13	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			936.66000	0.93666	1,270,660	10.54	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call			3,005.62000	3.00562	3,386,220	12.32	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			1,641.50000	1.64150	1,402,010	12.32	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			3,033.84000	3.03384	3,416,290	12.33	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			1,624.41000	1.62441	1,386,770	12.33	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			3,062.17000	3.06217	3,446,470	12.34	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			1,607.45000	1.60745	1,371,660	12.34	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			1,178.84000	1.17884	1,025,730	12.15	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			5,930.82000	5.93082	6,408,070	12.13	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	Bond Future	11.61	Put		1,197.82000	1.19782	1,042,650	12.13	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		5,963.29000	5.96329	6,441,570	12.14	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		1,188.39000	1.18839	1,034,250	12.14	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		5,995.60000	5.99560	6,474,910	12.15	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		4,447.14000	4.44714	4,853,420	11.07	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		2,291.81000	2.29181	2,052,850	11.07	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		4,392.35000	4.39235	4,796,160	11.05	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		2,322.23000	2.32223	2,080,800	11.05	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		4,419.71000	4.41971	4,824,760	11.06	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		2,306.97000	2.30697	2,066,780	11.06	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		1,819.53000	1.81953	1,623,820	10.17	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		5,834.25000	5.83425	6,297,960	10.17	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		1,808.27000	1.80827	1,613,560	10.17	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		5,776.11000	5.77611	6,237,820	10.16	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		1,830.56000	1.83056	1,633,850	10.16	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		5,805.31000	5.80531	6,268,020	10.17	0.00	0	
Total R213 Option											0.00	0	3,25
Total For R213											324,082,171.14	3,822	39,30
R214	On	02/02/2023	Bond Future			11.03975	67.64858	11.15689	67.00014	16.62	879,431.54	13	71,00
R214	On	04/05/2023	Bond Future			11.13062	65.65690	11.25154	64.99641	18.73	853,539.70	13	
R214	On	03/08/2023	Bond Future			11.20993	67.00557	11.33477	66.33184	18.43	0.00	0	
R214	On	02/11/2023	Bond Future			11.30021	65.05538	11.42926	64.36799	18.12	0.00	0	
R214	On	01/02/2024	Bond Future			11.39428	66.37672	11.52779	65.67533	16.73	0.00	0	
Total R214 Future											1,732,971.24	26	71,04
R214	On	02/02/2023	Bond Future		Call		0.00000	0.00000	0,000	15.05	0.00	0	
R214	On	02/02/2023	Bond Future		Put		32,999.86000	32.99986	32,351,420	15.05	0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Call		25.65000	0.02565	44,110	15.08	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call		3,548.99000	3.54899	4,127,470	17.74	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Put		162.57000	0.16257	92,610	17.74	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		898.86000	0.89886	1,199,280	16.31	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		1,267.90000	1.26790	919,880	16.31	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		924.62000	0.92462	1,230,380	16.33	0.00	0	
R214	On	02/02/2023	Bond Future	11.60	Call		2,675.13000	2.67513	3,202,610	17.34	0.00	0	2,30
R214	On	02/02/2023	Bond Future	11.60	Put		311.30000	0.31130	190,340	17.34	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Call		686.66000	0.68666	939,040	16.14	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Put		1,557.45000	1.55745	1,161,390	16.14	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		848.74000	0.84874	1,138,460	16.27	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Put		1,927.55000	1.92755	1,479,830	15.96	0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Put		5,012.46000	5.01246	4,382,480	15.08	0.00	0	

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	02/02/2023	Bond Future	10.90	Call		492.15000	0.49215	692,870	15.96	0.00	0	2,30
R214	On	02/02/2023	Bond Future	11.07	Put		1,328.76000	1.32876	970,040	16.27	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		873.58000	0.87358	1,168,650	16.29	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		1,298.08000	1.29808	944,710	16.29	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Put		1,238.28000	1.23828	895,600	16.33	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		3,015.70000	3.01570	3,387,790	18.52	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		2,325.42000	2.32542	2,037,020	18.52	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,955.47000	2.95547	3,323,420	18.48	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		2,371.90000	2.37190	2,079,360	18.48	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,985.59000	2.98559	3,355,620	18.50	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		2,348.63000	2.34863	2,058,170	18.50	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		2,012.84000	2.01284	1,808,830	19.45	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		6,188.53000	6.18853	6,659,430	19.47	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		1,998.53000	1.99853	1,795,700	19.47	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		6,120.86000	6.12086	6,589,410	19.43	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		2,027.25000	2.02725	1,822,070	19.43	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		6,154.68000	6.15468	6,624,400	19.45	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		4,171.16000	4.17116	4,543,160	17.76	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,009.10000	4.00910	3,693,710	17.76	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		4,198.69000	4.19869	4,572,090	17.77	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		3,984.04000	3.98404	3,670,050	17.77	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		4,143.47000	4.14347	4,514,070	17.74	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,034.06000	4.03406	3,717,270	17.74	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,148.10000	3.14810	2,898,030	17.19	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		6,247.21000	6.24721	6,699,630	17.21	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,130.56000	3.13056	2,881,590	17.21	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		6,278.15000	6.27815	6,731,650	17.22	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,113.37000	3.11337	2,865,480	17.22	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		6,216.57000	6.21657	6,667,890	17.19	0.00	0	
Total R214 Option											0.00	0	4,60
Total For R214											1,732,971.24	26	75,64
Total for Bond											52,444,442,651.88	595,542	1,612,68
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
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	

Contract 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 R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	
Total R209 Future												0.00	0	
Total For R209												0.00	0	
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R186 Future												0.00	0	
Total For R209/R186												0.00	0	
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R204 Future												0.00	0	
Total For R209/R204												0.00	0	
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R208 Future												0.00	0	
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			875.46500	875.46500	868.68400	868.68400			0.00	0	84
GOVI	On	04/05/2023	GOVI			892.36900	892.36900	885.46300	885.46300			0.00	0	
GOVI	On	03/08/2023	GOVI			910.69100	910.69100	903.64700	903.64700			0.00	0	
GOVI	On	02/11/2023	GOVI			929.02800	929.02800	921.84200	921.84200			0.00	0	
GOVI	On	01/02/2024	GOVI			947.91100	947.91100	940.57700	940.57700			0.00	0	
Total GOVI Future												0.00	0	84
GOVI	On	02/02/2023	GOVI	850.82	Call			178,640.00000	17.86400	246,450,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			0.00000	0.00000	0,000		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
GOVI	On	02/02/2023	GOVI	850.83	Call			178,540.00000	17.85400	246,350,000		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			178,440.00000	17.84400	246,250,000		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			325,930.00000	32.59300	394,990,000		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			325,830.00000	32.58300	394,890,000		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			326,030.00000	32.60300	395,090,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call			664,370.00000	66.43700	734,810,000		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			664,270.00000	66.42700	734,710,000		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			664,170.00000	66.41700	734,610,000		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			360,420.00000	36.04200	432,280,000		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			360,320.00000	36.03200	432,180,000		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			360,220.00000	36.02200	432,080,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call			605,870.00000	60.58700	679,210,000		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			605,770.00000	60.57700	679,110,000		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			605,970.00000	60.59700	679,310,000		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			871.67500	871.67500	867.37300	867.37300			0.00	0	
AL37	On	04/05/2023	Index Future			888.50600	888.50600	884.12700	884.12700			0.00	0	
AL37	On	03/08/2023	Index Future			906.74800	906.74800	902.28300	902.28300			0.00	0	
AL37	On	02/11/2023	Index Future			925.00700	925.00700	920.45100	920.45100			0.00	0	
AL37	On	01/02/2024	Index Future			943.80700	943.80700	939.15800	939.15800			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	02/02/2023	Index Future			1,013.95200	1,013.95200	1,007.08900	1,007.08900			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
AL7T	On	04/05/2023	Index Future			1,033.53000	1,033.53000	1,026.54200	1,026.54200			0.00	0	
AL7T	On	03/08/2023	Index Future			1,054.74900	1,054.74900	1,047.62300	1,047.62300			0.00	0	
AL7T	On	02/11/2023	Index Future			1,075.98800	1,075.98800	1,068.71700	1,068.71700			0.00	0	
AL7T	On	01/02/2024	Index Future			1,097.85700	1,097.85700	1,090.43700	1,090.43700			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	02/02/2023	Index Future			887.88300	887.88300	881.03200	881.03200			0.00	0	1
ALBI	On	04/05/2023	Index Future			905.02700	905.02700	898.05000	898.05000			0.00	0	
ALBI	On	03/08/2023	Index Future			923.60800	923.60800	916.49200	916.49200			0.00	0	
ALBI	On	02/11/2023	Index Future			942.20600	942.20600	934.94600	934.94600			0.00	0	
ALBI	On	01/02/2024	Index Future			961.35600	961.35600	953.94700	953.94700			0.00	0	
Total ALBI Future												0.00	0	1
Total For ALBI												0.00	0	1
IGOV	On	02/02/2023	Index Future			329.16000	329.16000	329.15400	329.15400			0.00	0	6
IGOV	On	04/05/2023	Index Future			335.59700	335.59700	335.59300	335.59300			0.00	0	
IGOV	On	03/08/2023	Index Future			342.56700	342.56700	342.56400	342.56400			0.00	0	
IGOV	On	02/11/2023	Index Future			349.54300	349.54300	349.54000	349.54000			0.00	0	
IGOV	On	01/02/2024	Index Future			356.72400	356.72400	356.72000	356.72000			0.00	0	
Total IGOV Future												0.00	0	6
Total For IGOV												0.00	0	6
Total for Index												0.00	0	7
JIBAR F	On	18/01/2023	Jibar Future			7.29000	92.71000	7.29500	92.70500			0.00	0	
JIBAR F	On	15/02/2023	Jibar Future			7.56000	92.44000	7.58000	92.42000			0.00	0	
JIBAR F	On	15/03/2023	Jibar Future			7.57500	92.42500	7.59500	92.40500			0.00	0	
JIBAR F	On	19/04/2023	Jibar Future			7.60500	92.39500	7.66000	92.34000			0.00	0	
JIBAR F	On	17/05/2023	Jibar Future			7.60500	92.39500	7.67000	92.33000			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			7.60000	92.40000	7.67500	92.32500			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			7.52000	92.48000	7.59000	92.41000			0.00	0	1
JIBAR F	On	20/12/2023	Jibar Future			7.25500	92.74500	7.31500	92.68500			0.00	0	2
JIBAR F	On	20/03/2024	Jibar Future			7.13500	92.86500	7.23500	92.76500			0.00	0	
JIBAR F	On	19/06/2024	Jibar Future			7.06000	92.94000	7.17000	92.83000			0.00	0	
JIBAR F	On	18/09/2024	Jibar Future			7.00500	92.99500	7.13000	92.87000			0.00	0	
JIBAR F	On	18/12/2024	Jibar Future			7.14500	92.85500	7.27500	92.72500			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 :											52,444,442,651.88	595,542	1,614,70	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABCPI3 On 07/12/2023 Spot Bond			5.10000	323.74834	5.10000	323.66425				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.81983				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.36955				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.38500	101.23340	9.38500	101.20789				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.56500	88.65102	11.56500	88.62364				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.42760				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.18314				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.70952				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.01240				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.24080				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.82755				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	100.89568				0.00	0	
Total ABFN25 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 ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	102.46869				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.35667				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.98108				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.03287				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.66630				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.85494				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.93313				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	102.06248				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.54054				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.90419				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.72760				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.32827				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.00010				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.00011				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.45388				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.03897				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.07128				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.33096				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.22760				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.47726				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.25342				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.29287				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.42579				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	

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 14/02/2029 Spot Bond					0.00000	101.34940				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	100.92583				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	101.29806				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5 On 14/11/2027 Spot Bond					0.00000	101.34086				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5 On 28/11/2025 Spot Bond					0.00000	101.12773				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.48371				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.74363				0.00	2,500,000,000	1,500,000,000
Total ABGN02 SPOT										0.00	2,500,000,000	1,500,000,000
Total For ABGN02										0.00	2,500,000,000	1,500,000,000
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.50613				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.35280				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.91020				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.09966				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.45536				0.00	0	
Total ABJ04 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 ABJ04									0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.47418			0.00	0	
Total ABJ05 SPOT									0.00	0	
Total For ABJ05									0.00	0	
ABK104 On 13/03/2024 Spot Bond			7.91000	7.91000	7.91000	159.65957			0.00	0	
Total ABK104 SPOT									0.00	0	
Total For ABK104									0.00	0	
ABK104 On 13/03/2024 Spot Bond			100.00000	62.90319	100.00000	62.75483			0.00	0	
Total ABK104/I2025 SPOT									0.00	0	
Total For ABK104/I2025									0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.64000	3.64000	3.64000	166.18585			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.55000	4.55000	4.55000	214.53248			0.00	0	10,000,00
Total ABN62 SPOT									0.00	0	10,000,00
Total For ABN62									0.00	0	10,000,00
ABN63 On 07/12/2033 Spot Bond			4.90000	4.90000	4.90000	239.60785			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			9.11000	9.11000	9.11000	102.77202			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.30000	8.30000	8.30000	107.98582			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.71500	106.01324	8.71500	105.98826			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.71000	109.38305	8.71000	109.35729			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.08000	104.20376	8.08000	104.18096			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.97500	102.55738	8.97500	102.53251		179,500,000,000,000.00	20,000,000,000	10,500,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ABS7 SPOT									'9,500,000,000,000.00	20,000,000,000	10,500,000,000
Total For ABS7									'9,500,000,000,000.00	20,000,000,000	10,500,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	16.46243	100.00000	16.42559			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			4.75000	324.71635	4.75000	324.63506			0.00	0	
Total ABS12 SPOT									0.00	0	
Total For ABS12									0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.17500	11.17500	11.17500	99.84984			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.73310			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.71859			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	189.55814			0.00	0	
Total ACL203 SPOT									0.00	0	
Total For ACL203									0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	192.54619			0.00	0	
Total ACL204 SPOT									0.00	0	
Total For ACL204									0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.69421			0.00	0	
Total ACL217 SPOT									0.00	0	
Total For ACL217									0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.23626			0.00	0	
Total AECI02 SPOT									0.00	0	
Total For AECI02									0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.37743			0.00	0	
Total AECI04 SPOT									0.00	0	
Total For AECI04									0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.05344			0.00	0	
Total AGL01 SPOT									0.00	0	
Total For AGL01									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL02 On 11/04/2024 Spot Bond					0.00000	100.92276				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.28886				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.90809				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA1 On 28/10/2025 Spot Bond					0.00000	100.49000				0.00	3,100,000,000	3,100,000,000
Total AGRIA1 SPOT										0.00	3,100,000,000	3,100,000,000
Total For AGRIA1										0.00	3,100,000,000	3,100,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	102.22140				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.11089				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.35233				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	107.41076				0.00	0	20,000,000
Total AGT04 SPOT										0.00	0	20,000,000
Total For AGT04										0.00	0	20,000,000
AGT05 On 16/11/2027 Spot Bond					0.00000	101.67423				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A11 On 18/07/2024 Spot Bond					0.00000	99.95443				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A21 On 18/07/2026 Spot Bond					0.00000	99.95321				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A31 On 18/07/2026 Spot Bond			8.60000	97.39552	8.60000	97.37323				0.00	0	
Total AH2A31 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 AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	99.95159				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	99.94616				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	99.93940				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	99.95727				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.22923				0.00	532,000,000	133,000,000
Total AHF5A2 SPOT										0.00	532,000,000	133,000,000
Total For AHF5A2										0.00	532,000,000	133,000,000
AHF5A On 21/08/2023 Spot Bond			9.63500	104.10340	9.63500	104.07678				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.31946				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.27491				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.33580				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.98774				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.67141				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.17584				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.27480				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.33566				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.76108				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.32863				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.39753				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.30523				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.28241				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.36609				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.33719				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.27271				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.80658				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR02 On 30/04/2023 Spot Bond			8.50000	103.36076	8.50000	103.33726				0.00	0	750,000,00
Total AIR02 SPOT										0.00	0	750,000,00
Total For AIR02										0.00	0	750,000,00
AIR04 On 29/05/2024 Spot Bond			10.35000	99.86187	10.35000	99.83404				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.79500	92.65074	11.79500	92.62141				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.47589				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	101.52886				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.20311				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.73000	192.89209	6.73000	192.83359				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.48629				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	99.80452				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.73560				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.84361				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.40300				0.00	0	
Total APF18 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 APF18										0.00	0	
ASN02: On 07/12/2033 Spot Bond			5.25000	254.14249	5.25000	254.07548				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.86000	220.45628	5.86000	220.39455				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.42000	205.95739	5.42000	205.90216				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.22000	119.66482	5.22000	119.63354				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	104.49260				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.76628				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.65957				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	101.41022				0.00	362,800,000	90,700,000
Total ASN278 SPOT										0.00	362,800,000	90,700,000
Total For ASN278										0.00	362,800,000	90,700,000
ASN27: On 20/08/2048 Spot Bond					0.00000	101.29494				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	101.27186				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.88738				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	100.48211				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.68984				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.23663				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			5.05500	5.05500	5.05500	113.97628				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.37500	5.37500	5.37500	106.80212				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.78364				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.85632				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	101.57720				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.27418				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.33000	118.12492	5.33000	118.09367				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.69707				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.06295				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35: On 20/06/2024 Spot Bond					0.00000	100.80870				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.67888				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.67888				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.18398				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.90667				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.81084				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.21118				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	102.46900				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.80613				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.80613				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.97210				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.69884				0.00	0	
Total ASN399 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 ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.67156				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.74424				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	101.03171				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.45345				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.59773				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.60902				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.87122				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	100.68489				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.00004				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.00004				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2023 Spot Bond			10.09500	10.09500	10.09500	104.26494				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.64000	10.64000	10.64000	104.51622				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	101.61244				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	101.79649				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.26362				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	100.87207				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	117.42080				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			10.42500	10.42500	10.42500	104.40868				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.21898				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.76882				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.76882				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	100.66985				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN50 On 21/12/2026 Spot Bond			9.99500	97.48695	9.99500	97.46084				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50 On 21/12/2026 Spot Bond			9.17500	97.37605	9.17500	97.35205				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51 On 21/12/2026 Spot Bond			9.72500	96.23974	9.72500	96.21464				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			9.72500	96.23974	9.72500	96.21464				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52 On 31/07/2024 Spot Bond			8.30000	105.33051	8.30000	105.30723				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52 On 31/07/2024 Spot Bond			10.25000	106.20710	10.25000	106.17825				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			10.20000	106.18462	10.20000	106.15592				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 31/01/2024 Spot Bond			9.70000	105.61408	9.70000	105.58690				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			9.70000	105.61408	9.70000	105.58690				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.34516				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	101.75236				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.33500	105.02261	10.33500	104.99386				0.00	0	
Total ASN545 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 ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.42500	104.87049	10.42500	104.84152				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.28500	105.11903	10.28500	105.09038				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.81321				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	99.79968				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.06921				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	108.97724				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	99.34784				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	95.51903				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.92000	104.21348	9.92000	104.18527				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.16524				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	99.84356				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	99.83120				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.41155				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.79594				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	102.01498				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.39422				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	95.00110				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.67719				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.47447				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.81693				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.65410				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.39925				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	

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 02/04/2026 Spot Bond					0.00000	100.33222				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.73705				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.78463				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.16812				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.95139				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.95373				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.17015				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.36912				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.26112				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.35745				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.33385				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.46874				0.00	0	
Total ASN679 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 ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.76216				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.78390				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.40248				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	98.55616				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.36772				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.73660				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.93755				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	102.06804				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.93727				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.71137				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.71500				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.06246				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.60664				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.95930				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.43338				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.37261				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.00366				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.39548				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.91123				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.11133				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	101.88921				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.31094				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.37177				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	

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 20/06/2026 Spot Bond					0.00000	100.69322				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.70048				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	97.74981				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	101.81536				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.80082				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.76943				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.42884	9.42884	9.42884	104.18527				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.00385				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			9.95000	9.95000	9.95000	104.91642				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.99400				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	101.80488				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	101.80700				0.00	0	
Total ASN806 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 ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	99.89416				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.62118				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.27571				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.32732				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.16258				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.58972				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	106.47427				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.16937				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.19499				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.19462				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.00035				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.00022				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.00022				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.99411				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.74909				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	99.83324				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	99.83417				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	99.83417				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	99.82683				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	115.33009				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN84: On 29/04/2025 Spot Bond					0.00000	101.96484				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.95432				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	100.69331				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	100.70797				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	101.31101				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	99.92200				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	101.79653				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	117.27613				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	109.00662				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.95828				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.95828				0.00	0	
Total ASN865 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 ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.85046				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.83750				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.83750				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.36295				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.64573				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	100.78767				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	100.78042				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	101.75891				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	100.99675				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	99.95018				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	100.48917				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	100.86310				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN888 On 31/01/2024 Spot Bond			10.87500	106.05366	10.87500	106.02548				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN900 On 20/06/2027 Spot Bond					0.00000	100.77317				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN900 On 31/01/2030 Spot Bond					0.00000	101.69982				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN900 On 20/06/2026 Spot Bond					0.00000	100.68595				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN910 On 31/07/2027 Spot Bond					0.00000	101.33643				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN910 On 31/08/2027 Spot Bond					0.00000	101.36184				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN910 On 31/07/2027 Spot Bond					0.00000	101.33643				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN910 On 31/07/2027 Spot Bond					0.00000	101.31101				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN910 On 31/08/2027 Spot Bond					0.00000	101.32372				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN910 On 31/08/2027 Spot Bond					0.00000	101.34278				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN920 On 31/08/2027 Spot Bond					0.00000	101.32372				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN92: On 31/08/2027 Spot Bond					0.00000	101.34278				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.82616				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.84861				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	100.75124				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 06/02/2023 Spot Bond					0.00000	102.02853				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.13076				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.80587				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93: On 31/01/2030 Spot Bond					0.00000	101.88264				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.75872				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.73186				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	100.70771				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.84209				0.00	0	963,880,00
Total ASN944 SPOT										0.00	0	963,880,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN944										0.00	0	963,880,00
ASN94: On 20/06/2027 Spot Bond					0.00000	100.68785				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95: On 20/06/2027 Spot Bond					0.00000	100.69331				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95: On 31/08/2027 Spot Bond					0.00000	101.31101				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95: On 31/07/2027 Spot Bond					0.00000	101.90339				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95: On 20/12/2027 Spot Bond					0.00000	100.79499				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95: On 20/12/2025 Spot Bond					0.00000	100.71351				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95: On 20/12/2024 Spot Bond					0.00000	100.67156				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	100.34544				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	68.96911				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.32528				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.88500	101.08999	6.88500	101.07119				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.88759				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.90706				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.09017				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.45827				0.00	1,000,000,000	500,000,000
Total BAW38 SPOT										0.00	1,000,000,000	500,000,000
Total For BAW38										0.00	1,000,000,000	500,000,000
BAWGL On 22/08/2025 Spot Bond					0.00000	101.21298				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.38048				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.62500	11.62500	11.62500	105.02215				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.72877				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.45430				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.59297				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.80397				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.56477				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	

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 31/12/2023 Spot Bond					0.00000	100.43235				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.54335				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.55646				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	98.69235				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.54265				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.40718				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.41539				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.40665				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.24575				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	100.40332				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	99.60343				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	100.43348				0.00	0	
Total BAYA97 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 BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	100.43258				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	100.42064				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYA99 On 30/09/2023 Spot Bond					0.00000	100.47607				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.63603				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.48512				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.47641				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	100.47318				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB22 On 30/09/2023 Spot Bond					0.00000	100.47607				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB23 On 30/09/2024 Spot Bond					0.00000	100.47641				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB24 On 30/09/2025 Spot Bond					0.00000	100.49384				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.73000	8.73000	8.73000	99.45915				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	101.75975				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.80302				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.56204				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.29612				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.46480				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.29744				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX42 On 31/01/2023 Spot Bond					0.00000	100.75161				0.00	0	
Total BDX42 SPOT										0.00	0	
Total For BDX42										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.64380				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	100.30726				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.63184				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.31076				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL17 On 14/08/2024 Spot Bond					0.00000	104.43521				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.34004				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.71445				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.54000	102.47641	8.54000	102.45273				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.17726				0.00	0	7,300,000,00
Total BID13 SPOT										0.00	0	7,300,000,00
Total For BID13										0.00	0	7,300,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	102.01984				0.00	0	6,000,000,00
Total BID15 SPOT										0.00	0	6,000,000,00
Total For BID15										0.00	0	6,000,000,00
BID16 On 24/06/2025 Spot Bond					0.00000	100.44233				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.45208				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.93115				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.10353				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.65400				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.05700				0.00	0	
Total BNPP05 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 BNPP05										0.00	0	
BNPP0: On 03/01/2025 Spot Bond					0.00000	71.45700				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0: On 06/07/2026 Spot Bond					0.00000	53.13500				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1: On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.33823				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	101.15162				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.16662				0.00	1,200,000,000	600,000,000
Total BPPF21 SPOT										0.00	1,200,000,000	600,000,000
Total For BPPF21										0.00	1,200,000,000	600,000,000
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.23652				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.19729				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	101.62131				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.27108				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 10/05/2023 Spot Bond					0.00000	101.45727				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	101.32960				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF35 On 11/01/2024 Spot Bond					0.00000	101.32306				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.45433				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	101.88097				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA100 On 30/09/2026 Spot Bond					0.00000	100.41191				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	100.40317				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.55004				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.47673				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	101.16194				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.22500	102.65326	8.22500	102.63092				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.52500	105.13069	8.52500	105.10658				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT03 On 15/03/2025 Spot Bond			9.07500	107.79967	9.07500	107.77325				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.11500	10.11500	10.11500	100.16810				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	102.20687				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.49266				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.56531				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.78860				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.77906				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.53088				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	104.18832	4.77000	101.69900				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.04700				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.68475				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.55500	104.51872	9.55500	104.49177				0.00	0	
Total CLN362 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 CLN362										0.00	0	
CLN36 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	
CLN36 On 20/03/2024 Spot Bond			8.70700	108.89808	8.70700	108.02900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	101.98878				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	103.12686				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.71500	103.25980	10.71500	103.23003				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	112.56818	6.50000	107.53100				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	103.55700				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.34000	157.74589	6.34000	157.69999				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			8.45000	151.50112	8.45000	151.44867				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49 On 04/09/2024 Spot Bond			9.20000	105.02130	9.20000	104.99521				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	102.33274				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.03683				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.70702				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 15/03/2025 Spot Bond				100.00000	0.00000	100.83600				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/04/2023 Spot Bond				100.00000	0.00000	101.78583				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2024 Spot Bond					0.00000	100.38621				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 12/03/2023 Spot Bond					0.00000	100.88296				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	101.21728				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	100.89578				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	99.92401				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	99.82151				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.91124				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2024 Spot Bond					0.00000	100.72079				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	

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 12/03/2023 Spot Bond					0.00000	100.88296				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	100.72629				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	99.95017				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			9.95500	100.82898	9.95500	100.80237				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.65190				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	99.78287				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	99.97280				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	158.81500				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.91884				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.42500	105.81857	9.42500	105.79209				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.47500	104.18739	9.47500	104.16076				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			9.56500	103.26477	9.56500	103.23813				0.00	0	
Total CLN548 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 CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			9.61500	9.61500	9.61500	322.58327				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	
Total For CLN554										0.00	0	
CLN55: On 15/11/2023 Spot Bond					0.00000	101.47931				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55: On 12/11/2023 Spot Bond					0.00000	101.42869				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55: On 24/11/2024 Spot Bond					0.00000	101.23672				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55: On 17/01/2024 Spot Bond					0.00000	99.97080				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56: On 20/12/2023 Spot Bond				100.00000	0.00000	126.79000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56: On 11/02/2026 Spot Bond					0.00000	101.54329				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56: On 12/11/2025 Spot Bond			9.92500	102.27061	9.92500	102.36211				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56: On 12/11/2025 Spot Bond			9.42500	103.60775	9.42500	103.58140				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56: On 08/02/2024 Spot Bond					0.00000	101.80067				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.29947				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.05107				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.07610				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.48039				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.65500	102.57774	9.65500	102.55103				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.48016				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.48579				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.81897				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.76973				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	99.95129				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.33747				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN58 On 10/05/2024 Spot Bond					0.00000	101.53720				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	100.79912				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2024 Spot Bond					0.00000	99.95107				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2024 Spot Bond					0.00000	101.40395				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	102.89570				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58 On 10/06/2026 Spot Bond					0.00000	104.23847				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58 On 18/06/2024 Spot Bond					0.00000	100.71135				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	102.53520				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.55509				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			4.76000	156.53275	4.76000	125.68746				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.51642				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2024 Spot Bond					0.00000	100.57350				0.00	0	
Total CLN595 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 CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.22234				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			8.89500	8.89500	8.89500	101.76436				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.32522				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.84688				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.71135				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.71135				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.32800				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.48000	8.48000	8.48000	104.26684				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.51178				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	100.70440				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.47095				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	99.97520				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.24619				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.05500	102.05232	9.05500	102.02763				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/10/2024 Spot Bond					0.00000	101.88728				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.64076				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.00951				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.34334				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	98.02700				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.12267				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	101.19555				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62(On 28/10/2024 Spot Bond					0.00000	101.75792				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62(On 28/10/2024 Spot Bond					0.00000	102.17273				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62(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	
CLN62(On 25/01/2023 Spot Bond					0.00000	101.92024				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62(On 25/01/2023 Spot Bond			7.85000	104.32052	7.85000	104.29812				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62(On 19/08/2025 Spot Bond					0.00000	101.40767				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62(On 31/07/2034 Spot Bond					0.00000	100.37057				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62(On 31/07/2034 Spot Bond			12.59500	64.02306	12.59500	84.16557				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62(On 20/11/2024 Spot Bond					0.00000	101.48822				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63(On 19/08/2025 Spot Bond			10.12500	102.48760	10.12500	102.46009				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63(On 19/08/2025 Spot Bond					0.00000	101.40311				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63(On 21/11/2024 Spot Bond					0.00000	101.45276				0.00	0	
Total CLN632 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 CLN632										0.00	0	
CLN63: On 09/10/2034 Spot Bond					0.00000	100.20434				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63: On 09/11/2024 Spot Bond					0.00000	101.55831				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	103.70818				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63: On 21/11/2024 Spot Bond					0.00000	101.22908				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	101.39854				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63: On 19/02/2023 Spot Bond					0.00000	101.44392				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	101.48983				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64: On 17/10/2023 Spot Bond					0.00000	99.97719				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64: On 21/11/2024 Spot Bond					0.00000	101.23364				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	100.70299				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64: On 29/01/2024 Spot Bond					0.00000	101.94746				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	100.70375				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.51122				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.17110				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.39854				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.39854				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	99.25800				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.78062				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.42039				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.13022				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.18300				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	

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 20/12/2024 Spot Bond					0.00000	124.40300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	150.47700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.32714				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	99.40131				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.59931				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	103.57617				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	101.85383				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.27175				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.50504				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.45647	160.45791	5.45647	130.36496				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			5.45647	160.45791	5.45647	130.36580				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.52785				0.00	0	
Total CLN676 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 CLN676										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	101.58867				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67: On 21/12/2026 Spot Bond					0.00000	100.66320				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68: On 28/02/2023 Spot Bond					0.00000	101.18578				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68: On 19/08/2025 Spot Bond					0.00000	103.29968				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68: On 07/12/2023 Spot Bond					0.00000	100.96082				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	100.64515				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	100.65637				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68: On 12/02/2025 Spot Bond					0.00000	101.62059				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68: On 21/12/2026 Spot Bond					0.00000	100.73312				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68: On 21/06/2025 Spot Bond					0.00000	100.73292				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69: On 21/12/2026 Spot Bond					0.00000	102.97365				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69: On 26/09/2023 Spot Bond					0.00000	100.48950				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.67390				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.70197				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.17326				0.00	0	
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	86.67727				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.83884				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	101.10383				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.46897				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.74285				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	88.72941				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.61907				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.48096				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN709 On 26/08/2025 Spot Bond					0.00000	100.66376				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	85.03716				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	85.27797				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.80916				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	101.29995				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.66656				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.66656				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.66656				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	84.08435				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.81197				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	83.08995				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	83.40966				0.00	0	
Total CLN721 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 CLN721										0.00	0	
CLN72: On 01/06/2026 Spot Bond					0.00000	101.06248				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72: On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	84.11387				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.63229				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.63229				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.63229				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.63928				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.63928				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.63928				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73: On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	86.59045				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73: On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	87.61883				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73: On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	88.25120				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN73: On 21/12/2027 Spot Bond					0.00000	100.67366				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.82144				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	97.30301				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.94317				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.19625				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	118.02900				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	96.04366				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.38332				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.38275				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	104.44515				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.26400				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	102.19870				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN746 On 28/02/2024 Spot Bond					0.00000	101.35219				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2023 Spot Bond					0.00000	100.67383				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	101.97297				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
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	100.85928				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.30950				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	103.39331				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	101.83297				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	

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 CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.46913				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.44694				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.45539				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 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	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.46497				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	99.80229				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	95.75608				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	103.39331				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 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	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.64882				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	106.85599				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	102.97983				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	84.36117				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	90.03736				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	101.32418				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	102.02880				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			7.43000	7.43000	7.43000	122.59383				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	101.24741				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 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	
CLN778 On 31/08/2026 Spot Bond					0.00000	101.42533				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.77336				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	101.78387				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN787 On 19/08/2025 Spot Bond					0.00000	104.32011				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.83640				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	101.85951				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	100.36295				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	100.61768				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	100.36295				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	109.51384				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	109.34651				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	101.98361				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.52500				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.98361				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	102.89823				0.00	0	
Total CLN794 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 CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.98361				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.36302				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.98361				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.98374				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	101.99384				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.99384				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.31730				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	89.34231				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	101.79017				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	99.89842				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	102.00446				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.32379				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	101.85741				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	100.63519				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.73000	99.48251	8.73000	99.45915				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.63858				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	99.81505				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 31/01/2025 Spot Bond					0.00000	101.98361				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN813 On 31/07/2025 Spot Bond					0.00000	101.98382				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN814 On 31/01/2027 Spot Bond					0.00000	102.00446				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN815 On 31/01/2030 Spot Bond					0.00000	101.77338				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN816 On 31/01/2025 Spot Bond					0.00000	101.98361				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN82(On 31/07/2025 Spot Bond					0.00000	101.98382				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN82(On 31/05/2025 Spot Bond					0.00000	100.36302				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	
CLN82(On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN82(On 31/07/2025 Spot Bond					0.00000	101.98382				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN82(On 31/07/2025 Spot Bond					0.00000	101.98382				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN82(On 31/07/2027 Spot Bond					0.00000	101.98350				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN82(On 31/07/2025 Spot Bond					0.00000	101.98382				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN82(On 31/08/2024 Spot Bond					0.00000	90.36877				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN82(On 31/01/2025 Spot Bond					0.00000	101.98361				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN83(On 31/07/2026 Spot Bond					0.00000	108.97476				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN83(On 31/05/2025 Spot Bond					0.00000	101.09083				0.00	0	
Total CLN831 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 CLN831										0.00	0	
CLN83: On 31/07/2027 Spot Bond					0.00000	101.98350				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN83: On 31/01/2030 Spot Bond			9.09500	9.09500	9.09500	104.87803				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN83: On 31/08/2025 Spot Bond					0.00000	101.31088				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN83: On 31/08/2026 Spot Bond					0.00000	101.31101				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN83: On 31/08/2027 Spot Bond					0.00000	101.31101				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN83: On 31/08/2029 Spot Bond					0.00000	101.31091				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN83: On 31/03/2027 Spot Bond					0.00000	100.36301				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN83: On 20/06/2027 Spot Bond					0.00000	100.68822				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN84: On 02/05/2023 Spot Bond					0.00000	100.30757				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN84: On 20/07/2026 Spot Bond					0.00000	98.27800				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN84: On 20/07/2026 Spot Bond					0.00000	97.63200				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN84: On 20/07/2026 Spot Bond					0.00000	99.84600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	100.99314				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	100.33043				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.33408				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.36302				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.36301				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.36266				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	102.12042				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	100.59541				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.69331				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.72382				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	100.76954				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	

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 20/07/2027 Spot Bond					0.00000	100.78404				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN856 On 23/09/2026 Spot Bond					0.00000	100.68426				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	103.09306				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN858 On 28/02/2024 Spot Bond				100.00000	0.00000	86.19635				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	101.98382				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.72962				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN862 On 20/06/2027 Spot Bond					0.00000	100.68604				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	100.96134				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	115.80439				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	101.84600				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	103.08900				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	102.20416				0.00	0	
Total CLN867 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 CLN867										0.00	0	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	89.00769				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	101.73149				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	101.75238				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.74187				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	85.49264				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	101.31088				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	100.70420				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	102.47971				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	102.47971				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 24/04/2023 Spot Bond					0.00000	101.70413				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN877 On 31/01/2030 Spot Bond					0.00000	101.72714				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	100.32522				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88(On 02/04/2026 Spot Bond					0.00000	100.32347				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	87.08674				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88(On 31/01/2030 Spot Bond					0.00000	101.72084				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN88(On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	85.85411				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN88(On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	84.64808				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN88(On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	84.64808				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN88(On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	84.46943				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN88(On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	84.61826				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN88(On 15/09/2027 Spot Bond			5.42000	5.42000	5.42000	125.25724				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN88(On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN89(On 20/12/2027 Spot Bond					0.00000	100.76598				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN89 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN89 On 20/12/2027 Spot Bond					0.00000	100.72823				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN89 On 31/07/2025 Spot Bond					0.00000	101.98382				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN89 On 20/12/2025 Spot Bond					0.00000	100.70916				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN89 On 31/08/2025 Spot Bond					0.00000	101.31088				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN89 On 30/09/2027 Spot Bond					0.00000	100.36295				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN89 On 02/04/2026 Spot Bond					0.00000	100.30946				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN89 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	
CLN89 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	66.53728				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN90 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	66.04571				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN90 On 20/12/2027 Spot Bond			11.12500	11.12500	11.12500	104.49945				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN90 On 20/12/2027 Spot Bond					0.00000	101.15600				0.00	0	
Total CLN902 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 CLN902										0.00	0	
CLN90: On 20/12/2027 Spot Bond			10.51000	10.51000	10.51000	103.45889				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN90: On 15/09/2029 Spot Bond					0.00000	100.93475				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN90: On 20/12/2029 Spot Bond					0.00000	100.81300				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN90: On 20/12/2027 Spot Bond					0.00000	100.76090				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN90: On 20/12/2027 Spot Bond					0.00000	100.95275				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN90: On 20/12/2027 Spot Bond					0.00000	101.10200				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN90: On 20/12/2027 Spot Bond					0.00000	102.89700				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN91: On 20/06/2024 Spot Bond					0.00000	100.90552				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN911: On 06/08/2023 Spot Bond					0.00000	100.93627				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
COJ05 On 05/06/2023 Spot Bond			10.17000	102.14641	10.17000	102.11902				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.71500	102.87765	10.71500	102.84816				0.00	0	15,000,00
Total COJ08 SPOT										0.00	0	15,000,00
Total For COJ08										0.00	0	15,000,00
COJG0 On 09/06/2024 Spot Bond			11.26000	99.71009	11.26000	99.68008				0.00	0	140,000,00

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 COJG01 SPOT										0.00	0	140,000,00
Total For COJG01										0.00	0	140,000,00
COT01 On 03/04/2023 Spot Bond			9.63500	102.49868	9.63500	102.47216				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.48500	94.37017	12.48500	94.33878				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.07500	94.67589	11.07500	94.64786				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.22428				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.82500	9.82500	9.82500	102.63979				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.09775				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.43140				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.05437				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	101.24430				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.49442				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.43343				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DTF003 On 14/09/2023 Spot Bond					0.00000	100.74487				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.75902				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.30000	104.14600	7.30000	104.12535				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
DV23/R On 27/02/2023 Spot Bond			100.00000	94.39655	100.00000	94.16462				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	94.39655	100.00000	94.16462				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.72000	103.95554	9.72000	103.92873				0.00	0	410,000.00
Total DV24 SPOT										0.00	0	410,000.00
Total For DV24										0.00	0	410,000.00
DV24/R On 18/02/2024 Spot Bond			9.69000	103.98584	9.69000	103.95911				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.98584	9.69000	103.95911				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.02500	102.30121	10.02500	102.27401				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.19500	99.41074	11.19500	99.38132				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.15377	10.10000	104.12589				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.15377	10.10000	104.12589				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.01492				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.42133				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF26 On 02/04/2026 Spot Bond					0.00000	98.16002				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.38481				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.84017				0.00	0	4,100,000.00
Total DVFB24 SPOT										0.00	0	4,100,000.00
Total For DVFB24										0.00	0	4,100,000.00
DVFB2 On 31/05/2024 Spot Bond					0.00000	100.13133				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.42660				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	101.61585				0.00	1,200,000,000	600,000,000
Total DVFB27 SPOT										0.00	1,200,000,000	600,000,000
Total For DVFB27										0.00	1,200,000,000	600,000,000
DVFB2 On 31/01/2025 Spot Bond					0.00000	101.46241				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.67669				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	102.00327				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	103.67719				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.51358				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.89199				0.00	0	
Total DVFC28 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 DVFC28									0.00	0	
ECN24 On 14/03/2024 Spot Bond			9.11000	104.31338	9.11000	104.28771			0.00	0	
Total ECN24 SPOT									0.00	0	
Total For ECN24									0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.51000	118.94218	5.51000	118.90989			0.00	0	
Total ECN32 SPOT									0.00	0	
Total For ECN32									0.00	0	
EL037 On 31/01/2037 Spot Bond			5.33000	105.11463	5.33000	105.08685		266,500,000,000.00	50,000,000,000	200,000,000,00	
Total EL037 SPOT								6,500,000,000,000.00	50,000,000,000	200,000,000,00	
Total For EL037								6,500,000,000,000.00	50,000,000,000	200,000,000,00	
EL037/I On 31/01/2037 Spot Bond			2.25000	149.86960	2.25000	149.84231			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			4.77000	156.09505	4.77000	156.05577			0.00	0	
Total EL28 SPOT									0.00	0	
Total For EL28									0.00	0	
EL29 On 19/11/2029 Spot Bond			4.78500	140.63645	4.78500	140.60102			0.00	0	
Total EL29 SPOT									0.00	0	
Total For EL29									0.00	0	
EL30 On 29/07/2030 Spot Bond			4.79000	136.82879	4.79000	136.79458		143,700,000,000.00	30,000,000	30,000,00	
Total EL30 SPOT								143,700,000,000.00	30,000,000	30,000,00	
Total For EL30								143,700,000,000.00	30,000,000	30,000,00	
EL31 On 02/06/2031 Spot Bond			5.34000	120.57665	5.34000	120.54454			0.00	0	
Total EL31 SPOT									0.00	0	
Total For EL31									0.00	0	
EL36 On 31/01/2036 Spot Bond			5.20000	108.80958	5.20000	108.78119			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	149.86960	2.25000	149.84231			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	169.30189			0.00	0	
Total ELN001 SPOT									0.00	0	
Total For ELN001									0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	166.55530			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN002 On 23/09/2024 Spot Bond					0.00000	155.93225				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN004 On 09/06/2025 Spot Bond					0.00000	129.59545				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN006 On 17/06/2025 Spot Bond					0.00000	128.70596				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 28/07/2025 Spot Bond					0.00000	125.36639				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	116.55089				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 15/04/2024 Spot Bond					0.00000	112.17515				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	113.95623				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	94.37154				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 17/02/2023 Spot Bond					0.00000	105.97023				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN016 On 08/03/2023 Spot Bond					0.00000	101.12836				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN017 On 12/05/2023 Spot Bond					0.00000	103.98749				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
ELN019 On 02/04/2027 Spot Bond					0.00000	105.34282				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	102.33424				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.13500	101.92361	10.13500	101.89579				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.19500	12.19500	12.19500	94.69658				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.24500	12.24500	12.24500	98.68681				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			10.22500	10.22500	10.22500	100.65542				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.22500	10.22500	10.22500	100.77490				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.22500	12.22500	12.22500	97.01010				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.37000	11.37000	11.37000	98.78422				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.72500	14.72500	14.72500	91.63375				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.28451				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.96621				0.00	0	
Total EPF017 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 EPF017										0.00	0	
EPF017 On 13/12/2025 Spot Bond					0.00000	100.84730				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 02/09/2023 Spot Bond					0.00000	101.14908				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 28/05/2024 Spot Bond					0.00000	101.24743				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF022 On 07/09/2026 Spot Bond					0.00000	101.00395				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF023 On 14/03/2025 Spot Bond					0.00000	100.82245				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF024 On 12/09/2025 Spot Bond					0.00000	100.85918				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF025 On 10/11/2025 Spot Bond					0.00000	101.46977				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	100.78244				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC5 On 10/11/2023 Spot Bond					0.00000	101.39684				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	101.42637				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.24200				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	101.62529				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	101.74394				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	100.61097				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.16725				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 12/11/2024 Spot Bond					0.00000	101.50977				0.00	0	500,000,00
Total EQT010 SPOT										0.00	0	500,000,00
Total For EQT010										0.00	0	500,000,00
EQT010 On 11/11/2023 Spot Bond					0.00000	101.33558				0.00	1,000,000,000	500,000,00
Total EQT011 SPOT										0.00	1,000,000,000	500,000,00
Total For EQT011										0.00	1,000,000,000	500,000,00
EQT011 On 11/11/2025 Spot Bond					0.00000	101.40396				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT012 On 11/11/2027 Spot Bond					0.00000	101.42733				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	101.35971				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	101.40883				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.38418				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.43330				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.38445				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.36881				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.37619				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.81000	99.82911	7.81000	99.80779				0.00	0	145,500,000.00
Total ES23 SPOT										0.00	0	145,500,000.00
Total For ES23										0.00	0	145,500,000.00
ES23/R On 25/01/2023 Spot Bond			10.00000	99.78130	10.00000	99.75403				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.15500	98.72998	9.15500	98.70571				0.00	0	2,450,700.00
Total ES26 SPOT										0.00	0	2,450,700.00
Total For ES26										0.00	0	2,450,700.00
ES26/R On 02/04/2026 Spot Bond			7.85000	102.28923	7.85000	102.26760				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.79000	76.89215	11.90500	76.30875			117,900,000,000,000.00	10,000,000,000	10,880,700.00	
Total ES33 SPOT									17,900,000,000,000.00	10,000,000,000	10,880,700.00	
Total For ES33									17,900,000,000,000.00	10,000,000,000	10,880,700.00	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.55414	7.50000	102.53328				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.08500	75.35802	12.20000	74.67420			6,042,500,000,000.00	500,000,000	1,523,900.00	
Total ES42 SPOT									6,042,500,000,000.00	500,000,000	1,523,900.00	
Total For ES42									6,042,500,000,000.00	500,000,000	1,523,900.00	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.93957	8.50000	101.91626				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.21500	11.21500	11.21500	100.19881				0.00	0	
Total ETK001 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 ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			13.89000	13.89000	13.89000	94.56131				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.82745				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.40167				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.74394				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.69040				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.24419				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.73130				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.36757				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.22348				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.28337				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.29835				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.05961				0.00	0	330,000,00
Total FRB24 SPOT										0.00	0	330,000,00
Total For FRB24										0.00	0	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.38578				0.00	0	35,000,00
Total FRB25 SPOT										0.00	0	35,000,00
Total For FRB25										0.00	0	35,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	102.04021				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.80500	105.21010	8.80500	105.18519				0.00	0	35,000,00
Total FRB27 SPOT										0.00	0	35,000,00
Total For FRB27										0.00	0	35,000,00
FRB28 On 02/12/2025 Spot Bond					0.00000	105.00019				0.00	0	25,000,00
Total FRB28 SPOT										0.00	0	25,000,00
Total For FRB28										0.00	0	25,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	101.51496				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.72500	100.41008	8.72500	100.38652				0.00	0	30,000,00
Total FRB30 SPOT										0.00	0	30,000,00
Total For FRB30										0.00	0	30,000,00
FRB31 On 24/11/2026 Spot Bond					0.00000	101.90988				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	100.48253				0.00	0	10,000,00
Total FRB32 SPOT										0.00	0	10,000,00
Total For FRB32										0.00	0	10,000,00
FRB33 On 29/09/2029 Spot Bond					0.00000	100.49011				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	101.30318				0.00	0	55,000,00
Total FRB34 SPOT										0.00	0	55,000,00
Total For FRB34										0.00	0	55,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI23 On 07/12/2023 Spot Bond			4.72000	324.79953	4.72000	324.71849				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.66500	3.66500	3.66500	166.10464				0.00	0	65,000,00
Total FRBI25 SPOT										0.00	0	65,000,00
Total For FRBI25										0.00	0	65,000,00
FRBI28 On 31/03/2028 Spot Bond			4.47000	215.39911	4.47000	215.34682				0.00	0	75,000,00
Total FRBI28 SPOT										0.00	0	75,000,00
Total For FRBI28										0.00	0	75,000,00
FRBI29 On 31/03/2029 Spot Bond			5.00000	5.00000	5.00000	114.33203				0.00	0	60,000,00
Total FRBI29 SPOT										0.00	0	60,000,00
Total For FRBI29										0.00	0	60,000,00
FRBI33 On 07/12/2033 Spot Bond			5.21500	5.21500	5.21500	233.09138				0.00	0	10,000,00
Total FRBI33 SPOT										0.00	0	10,000,00
Total For FRBI33										0.00	0	10,000,00
FRBI46 On 31/03/2046 Spot Bond			5.32000	101.65928	5.32000	101.63227				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.35000	100.29455	5.35000	100.26775				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.48000	8.48000	8.48000	86.39021				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.48000	8.48000	8.48000	85.57162				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			4.94000	4.94000	4.94000	162.02952				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	

Contract 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 FRC181										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	101.25162				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.34800				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.81171				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			10.28400	10.28400	10.28400	104.38027				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.73712				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 27/02/2023 Spot Bond			6.50000	6.50000	6.50000	124.22915				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.83967				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 27/02/2023 Spot Bond			6.33000	6.33000	6.33000	121.96317				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.43541				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.45256				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29 On 20/06/2024 Spot Bond					0.00000	101.04453				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	102.50685				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.98089				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.33662				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	102.17126				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	101.18400				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.10082				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.66796				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.72826				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.77336				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	103.37567				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.85140				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.81126				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31: On 20/12/2024 Spot Bond					0.00000	100.72245				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.77310				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.87096				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.73314				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.31121				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	101.52511				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.51420				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	102.71356				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.16749				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.44176				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	100.86606				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.65970				0.00	0	
Total FRC343 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 FRC343										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	100.81065				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	100.90297				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	102.14470				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.92569				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.83068				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	101.24762				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	102.10520				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	102.05533				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.97983				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.94009				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.95611				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	101.94567				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	101.84078				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36(On 31/03/2023 Spot Bond					0.00000	100.41863				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36(On 01/08/2026 Spot Bond					0.00000	101.70428				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36(On 28/02/2024 Spot Bond					0.00000	101.75753				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36(On 31/08/2024 Spot Bond					0.00000	102.08263				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36(On 20/06/2026 Spot Bond					0.00000	95.42972				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36(On 31/05/2024 Spot Bond					0.00000	101.30611				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	94.21938				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	94.37337				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37(On 25/04/2023 Spot Bond					0.00000	102.08154				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37: On 25/04/2023 Spot Bond					0.00000	102.07473				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	95.79005				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	102.10540				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	92.55016				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	92.39618				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.68382				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	100.69871				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	100.74046				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.31707				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.31707				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	101.29548				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	101.29548				0.00	0	
Total FRC387 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 FRC387										0.00	0	
FRC38: On 07/12/2023 Spot Bond					0.00000	101.26131				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38: On 30/04/2027 Spot Bond					0.00000	101.98387				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	102.13601				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	102.46748				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	101.65402				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	100.53472				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	101.98384				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	102.00995				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			13.99500	13.99500	13.99500	99.26598				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	102.12423				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	102.26677				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	99.91772				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40 On 19/01/2027 Spot Bond			10.46500	10.46500	10.46500	100.02884				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40 On 20/06/2027 Spot Bond					0.00000	100.93241				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40 On 19/05/2026 Spot Bond					0.00000	101.80912				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40 On 19/05/2026 Spot Bond			12.69500	12.69500	12.69500	102.73680				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40 On 19/01/2027 Spot Bond			10.46000	10.46000	10.46000	101.96435				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40 On 06/07/2027 Spot Bond					0.00000	100.29247				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40 On 13/10/2026 Spot Bond					0.00000	100.07973				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40 On 23/09/2025 Spot Bond					0.00000	100.75694				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40 On 23/09/2025 Spot Bond			10.88500	10.88500	10.88500	104.11027				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41 On 30/04/2027 Spot Bond					0.00000	101.98387				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41 On 30/04/2025 Spot Bond					0.00000	102.12993				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41: On 31/05/2027 Spot Bond					0.00000	101.42485				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	102.20762				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.43265				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	101.37493				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	102.71001				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	102.12974				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.41984				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	102.19134				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 30/04/2026 Spot Bond					0.00000	101.98387				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.59541				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.60558				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.60558				0.00	0	
Total FRC423 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 FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	101.33681				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	101.98377				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	100.47318				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	100.49595				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 21/06/2027 Spot Bond					0.00000	100.73248				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	101.98393				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	102.12250				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.31108				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	101.98380				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.31108				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.37463				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	101.24235				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC435 On 21/06/2027 Spot Bond					0.00000	100.75503				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC436 On 31/01/2030 Spot Bond			9.35000	9.35000	9.35000	107.88238				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC437 On 31/08/2027 Spot Bond					0.00000	100.88743				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC438 On 31/08/2027 Spot Bond					0.00000	100.89709				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC439 On 31/07/2025 Spot Bond					0.00000	102.14137				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC440 On 31/08/2027 Spot Bond					0.00000	101.32380				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC441 On 31/08/2027 Spot Bond					0.00000	101.32380				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC442 On 20/12/2027 Spot Bond					0.00000	100.78049				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC443 On 23/09/2026 Spot Bond					0.00000	100.68619				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC444 On 28/10/2023 Spot Bond					0.00000	101.88456				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC445 On 31/08/2027 Spot Bond					0.00000	101.31108				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC447 On 15/03/2028 Spot Bond					0.00000	100.92228				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC448 On 31/08/2027 Spot Bond					0.00000	100.76973				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC449 On 31/08/2027 Spot Bond					0.00000	100.77709				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC450 On 20/12/2030 Spot Bond					0.00000	100.70162				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.87000	111.67200	4.87000	111.64360				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.07000	121.80369	5.07000	121.77232				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.06931				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.79399				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.68833				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.49922				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.99494				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	99.91079				0.00	0	
Total FRJ27S 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 FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.53364				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.01830				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	99.86175				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.60358				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.61800	4.61800	4.61800	109.79936				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.04000	5.04000	5.04000	122.20556				0.00	0	160,000,00
Total FRS101 SPOT										0.00	0	160,000,00
Total For FRS101										0.00	0	160,000,00
FRS103 On 23/01/2024 Spot Bond					0.00000	101.53001				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.18000	120.23075	5.18000	120.19944				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.23000	232.84762	5.23000	232.78634				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.50000	115.79159	5.50000	115.76046				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.23000	5.23000	5.23000	232.78634				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.84000	162.38533	4.84000	162.34451				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	115.55046	3.70500	115.52490				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.12000	121.08568	5.12000	121.05435				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.35000	230.42460	5.35000	230.36321				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.40000	229.42387	5.40000	229.36246				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.02000	164.99492	4.02000	164.95706				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.43000	228.82593	5.43000	228.76449				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.32000	118.26391	5.32000	118.23268				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.91000	210.96538	4.91000	210.91166				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.07000	108.36343	6.07000	108.33267				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.12000	208.88643	5.12000	208.83208				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.18000	208.29680	5.18000	208.24227				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
FRS132 On 07/12/2033 Spot Bond			5.94000	218.93978	5.94000	218.87799				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			6.02000	108.99149	6.02000	108.96070				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.32000	5.32000	5.32000	118.23268				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.40000	117.15734	5.40000	117.12615				0.00	0	260,000,00
Total FRS136 SPOT										0.00	0	260,000,00
Total For FRS136										0.00	0	260,000,00
FRS137 On 31/03/2028 Spot Bond			4.99000	210.17059	4.99000	210.11664				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.71000	223.33375	5.71000	223.27210				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.12000	208.88643	5.12000	208.83208				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.12000	208.88643	5.12000	208.83208				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			4.52100	214.87972	4.52100	214.82726				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			4.79000	162.54295	4.79000	162.50230				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.47000	205.47384	5.47000	205.41846				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			5.51000	205.08794	5.51000	205.03244				0.00	0	
Total FRS150 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 FRS150										0.00	0	
FRS15: On 31/01/2025 Spot Bond			4.76000	162.63760	4.76000	162.59707				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.98500	210.22017	4.98500	210.16622				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			5.52000	5.52000	5.52000	204.93607				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	99.99998				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	100.78166				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	100.50110				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	169.74731				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	143.74807				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	187.96234				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	222.56772				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	101.46403				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.60727				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.43734				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.22406				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.00016				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.29271				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
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	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.62789				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS224 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	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.65970				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
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	101.47968				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	131.40447				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	109.77285				0.00	0	
Total FRS238 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 FRS238										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	105.05948				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	75.17709				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	101.31852				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	109.50834				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	99.89987				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	98.24410				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	101.05901				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	113.57801				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.63220				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.36506				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.46761				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	115.76238				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.46996				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 31/03/2032 Spot Bond					0.00000	100.46806				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	100.54731				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.81885				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.80079				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.48683				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS284 On 28/02/2031 Spot Bond			10.10000	10.10000	10.10000	100.38735				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS285 On 28/02/2031 Spot Bond			10.10000	10.10000	10.10000	100.38735				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS286 On 25/10/2026 Spot Bond					0.00000	101.87475				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS288 On 13/11/2023 Spot Bond					0.00000	98.40319				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS289 On 31/01/2030 Spot Bond			11.27900	11.27900	11.27900	95.38879				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS291 On 12/02/2024 Spot Bond					0.00000	94.31555				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS292 On 20/01/2023 Spot Bond					0.00000	92.33321				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS293 On 26/01/2023 Spot Bond					0.00000	97.25841				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	102.26501				0.00	0	
Total FRS298 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 FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	104.96195				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS300 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS301 On 16/05/2027 Spot Bond					0.00000	101.39520				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS302 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS304 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS305 On 06/07/2023 Spot Bond					0.00000	100.24974				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS306 On 30/04/2026 Spot Bond					0.00000	101.98387				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS307 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS308 On 31/07/2023 Spot Bond					0.00000	100.80387				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS309 On 13/07/2027 Spot Bond					0.00000	105.54115				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS310 On 21/09/2023 Spot Bond			9.22500	9.22500	9.22500	104.27153				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	100.71230				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312 On 28/09/2025 Spot Bond					0.00000	105.61804				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS313 On 27/04/2024 Spot Bond					0.00000	101.62944				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS314 On 03/06/2024 Spot Bond					0.00000	100.85099				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.36000	4.36000	4.36000	325.72223				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.74000	327.53553	3.74000	327.46242				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.10000	4.10000	4.10000	326.45022				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.63303				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.02000	112.29994	5.02000	112.27118				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.72000	68.94874	4.72000	116.08106				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.91000	3.91000	3.91000	165.31157				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS87 On 31/01/2025 Spot Bond			4.19000	4.19000	4.19000	164.41107				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.16000	5.16000	5.16000	323.49828				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.55000	7.55000	7.55000	102.95923				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.26500	105.38334	8.26500	105.35989				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.44500	102.67882	8.44500	102.65575				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.77500	105.04484	8.77500	105.02006				0.00	0	16,035,000,00
Total FRX26 SPOT										0.00	0	16,035,000,00
Total For FRX26										0.00	0	16,035,000,00
FRX27 On 07/03/2027 Spot Bond			8.72500	108.69003	8.72500	108.66439				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.50500	102.35504	9.50500	102.32921				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.02500	103.13053	10.02500	103.10311				0.00	0	25,000,00
Total FRX30 SPOT										0.00	0	25,000,00
Total For FRX30										0.00	0	25,000,00
FRX31 On 21/02/2031 Spot Bond			10.41000	98.93051	10.41000	98.90323				0.00	0	325,000,00
Total FRX31 SPOT										0.00	0	325,000,00
Total For FRX31										0.00	0	325,000,00
FRX32 On 31/03/2032 Spot Bond			10.32500	104.25903	10.32500	104.23020				0.00	0	230,000,00
Total FRX32 SPOT										0.00	0	230,000,00
Total For FRX32										0.00	0	230,000,00
FRX45 On 14/04/2045 Spot Bond			11.61000	73.49334	11.61000	73.47055				0.00	0	
Total FRX45 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 FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.28728				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.18225				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.14412				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.17002				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.17763				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	99.91291				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	99.91130				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.98521				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	101.51689				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.23621				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.28135				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.59121				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.60000	117.09440	4.60000	117.06555				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.03788				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.67900	103.58102	8.67900	103.55685				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.48007				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.23500	105.72273	7.23500	105.70209				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.72320				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.95070				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.68290				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.38261				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.45772				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.85186				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT30 On 10/12/2025 Spot Bond					0.00000	101.37433				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.15432				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.02558				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.44489				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	100.75082				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.49311				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.31321				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.68532				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.41173				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.70294				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.91733				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.31351				0.00	0	
Total GRT47 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 GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.10957				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.85953				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.80618				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	100.80340				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	100.83892				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	101.34659				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.20570				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.42559				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H10T5 On 27/03/2024 Spot Bond			8.85500	8.85500	8.85500	100.92906				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H12T16 On 20/01/2023 Spot Bond					0.00000	99.91778				0.00	0	
Total H12T16 SPOT										0.00	0	
Total For H12T16										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.36301				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T20 On 04/04/2023 Spot Bond					0.00000	100.27403				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	101.64729				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T2€ On 30/03/2023 Spot Bond					0.00000	100.36765				0.00	0	
Total H12T26 SPOT										0.00	0	
Total For H12T26										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.68109				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T6 On 28/02/2023 Spot Bond					0.00000	101.05936				0.00	0	
Total HC5T6 SPOT										0.00	0	
Total For HC5T6										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.46995				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.48140				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.90213				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.42365				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	99.93095				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	101.63575				0.00	0	1,000,000,0€
Total HILB15 SPOT										0.00	0	1,000,000,0€
Total For HILB15										0.00	0	1,000,000,0€
HILB16 On 09/11/2027 Spot Bond					0.00000	101.49253				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
HWAY2 On 07/12/2023 Spot Bond			5.02000	323.96919	5.02000	323.88575				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.15000	5.15000	5.15000	324.55846				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.37000	103.95047	10.37000	103.92191				0.00	0	20,000,00
Total HWAY30 SPOT										0.00	0	20,000,00
Total For HWAY30										0.00	0	20,000,00
HWAY3 On 28/02/2033 Spot Bond			5.02000	79.09808	5.02000	112.89504				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.71000	88.90723	11.71000	88.87975				0.00	0	4,362,000,00
Total HWAY34 SPOT										0.00	0	4,362,000,00
Total For HWAY34										0.00	0	4,362,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.46132	100.00000	13.43170				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.77500	87.92848	11.77500	87.90115				0.00	0	4,590,000,00
Total HWAY35 SPOT										0.00	0	4,590,000,00
Total For HWAY35										0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.45697	100.00000	13.42735				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.30000	167.33034	3.34000	167.16417			154,506,000,000,000.00	46,820,000,000	734,327,314,10	
Total I2025 SPOT									154,506,000,000,000.00	46,820,000,000	734,327,314,10	
Total For I2025									154,506,000,000,000.00	46,820,000,000	734,327,314,10	
I2029 On 31/03/2029 Spot Bond			4.13000	120.15773	4.13000	120.12966			33,118,470,000,000.00	8,019,000,000	179,025,943,90	
Total I2029 SPOT									33,118,470,000,000.00	8,019,000,000	179,025,943,90	
Total For I2029									33,118,470,000,000.00	8,019,000,000	179,025,943,90	
I2033 On 28/02/2033 Spot Bond			4.36000	116.81587	4.37000	116.68436			359,718,024,676,000.00	82,504,134,100	424,182,659,90	
Total I2033 SPOT									359,718,024,676,000.00	82,504,134,100	424,182,659,90	
Total For I2033									359,718,024,676,000.00	82,504,134,100	424,182,659,90	
I2038 On 31/01/2038 Spot Bond			4.42000	131.61632	4.42000	131.58470			146,989,310,000,000.00	33,255,500,000	644,611,041,60	
Total I2038 SPOT									146,989,310,000,000.00	33,255,500,000	644,611,041,60	
Total For I2038									146,989,310,000,000.00	33,255,500,000	644,611,041,60	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For I2038									16,989,310,000,000.00	33,255,500,000	644,611,041,60
I2046 On 31/03/2046 Spot Bond			4.43000	116.93152	4.42000	117.09111			397,292,536,726,000.00	89,682,288,200	536,645,858,30
Total I2046 SPOT									17,292,536,726,000.00	89,682,288,200	536,645,858,30
Total For I2046									17,292,536,726,000.00	89,682,288,200	536,645,858,30
I2050 On 31/12/2050 Spot Bond			4.50000	116.37067	4.50000	116.34224			273,570,381,900,000.00	60,793,418,200	385,970,304,10
Total I2050 SPOT									17,292,536,726,000.00	89,682,288,200	536,645,858,30
Total For I2050									17,292,536,726,000.00	89,682,288,200	536,645,858,30
IBG01 On 07/02/2025 Spot Bond					0.00000	101.31569			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	101.11296			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.82000	324.52237	4.82000	324.44052			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.35340			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.43433			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.39444			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.05821			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.21624			0.00	0	
Total IBL135 SPOT									0.00	0	
Total For IBL135									0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.26832			0.00	0	
Total IBL136 SPOT									0.00	0	
Total For IBL136									0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.65327			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.57290				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	101.15098				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.67528				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.32513				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.14739				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.17557				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.13198				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.85105				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.87306				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.45938				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	102.94960				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL162 On 13/04/2024 Spot Bond					0.00000	100.06523				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.06674				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.40959				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.35780				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	99.94117				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.60411				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.19316				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.40203				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.74329				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.46528				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.16161				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.55921				0.00	0	
Total IBL197 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 IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.50742				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.87891				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.55095				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.35878				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.00955				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.97877				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.94797				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	101.60954				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.74193				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.25496				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.97500	6.97500	6.97500	100.86858				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.97500	6.97500	6.97500	100.86682				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.97500	6.97500	6.97500	100.87426				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.97500	6.97500	6.97500	100.86185				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.27090				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.70386				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.65660				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.22500	9.22500	9.22500	100.04646				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.58690				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.49130				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			7.78500	7.78500	7.78500	101.95910				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.57367				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL224 On 17/05/2025 Spot Bond					0.00000	101.38080				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.21085				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.36089				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	99.74569				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.96342				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.85210				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.87492				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.64908				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.68500	8.68500	8.68500	101.12602				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.44207				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.45424				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.80292				0.00	0	
Total IBL235 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 IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.95710				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.56406				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.00017				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	99.95140				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	101.63513				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.70135				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	101.47379				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.59000	9.59000	9.59000	102.39010				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.39244				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.54252				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			7.73500	101.70525	7.73500	101.68361				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.01540				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	101.54408				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.14111				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	100.90739				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	100.79068				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	100.79292				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	100.48376				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.23000	105.28235	9.23000	105.25654				0.00	0	20,000,00
Total IBL60 SPOT										0.00	0	20,000,00
Total For IBL60										0.00	0	20,000,00
IBL98 On 03/10/2023 Spot Bond					0.00000	100.83471				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.26500	101.87676	9.26500	101.85127				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.79500	104.37750	10.79500	104.45263				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG11 On 05/12/2026 Spot Bond			9.82500	104.33750	9.82500	104.31001				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.62524				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.97039				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.59575				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.52529				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.62265				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.24936				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	98.47262				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.57500	101.14409	8.57500	101.12076				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.41480				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	101.41675				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	102.74406				0.00	0	
Total INLV06 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 INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	102.63064				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.52610				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.02587				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.26172				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.64139				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.49133				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.54986				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.00007				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.50302				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.52128				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.70642				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.38537				0.00	0	

Contract 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	100.31903				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.85920				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	100.79292				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPFC40 On 25/02/2023 Spot Bond					0.00000	101.11197				0.00	0	
Total IPFC40 SPOT										0.00	0	
Total For IPFC40										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.19599				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.78000	202.50494	5.78000	202.44866				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.12081				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.68000	203.45719	5.68000	203.40120				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.18776				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.12608				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.17329				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	100.81520				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.08453				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	100.57736				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.04313				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.17852				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.38598				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.10000	99.31425	8.10000	99.29259				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.22158				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			6.96500	103.47318	6.96500	103.45393				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.95591				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			8.15000	102.43490	8.15000	102.41230				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.98394				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.09000	102.41193	8.09000	102.38950				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.43601				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.97710				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			8.45000	8.45000	8.45000	102.54536				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			9.15000	9.15000	9.15000	101.97631				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	99.76805				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.78102				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.43500	6.43500	6.43500	101.94806				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.18500	102.53556	8.18500	102.51296				0.00	0	

Contract 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			5.51500	102.07366	5.51500	101.95721				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	101.45240				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	104.24239				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.74007				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.22795				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.45551				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.11782				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.19500	9.19500	9.19500	99.67383				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.00008				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.17000	8.17000	8.17000	102.93292				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond					0.00000	100.00005				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	101.18752				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	100.93157				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	100.72397				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	100.51977				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVZ123 On 19/01/2023 Spot Bond			7.65000	7.65000	7.65000	99.83261				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	99.58257				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	98.94951				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	99.54102				0.00	0	1,000,000,00
Total IVZ129 SPOT										0.00	0	1,000,000,00
Total For IVZ129										0.00	0	1,000,000,00
IVZ130 On 07/02/2023 Spot Bond			7.65000	7.65000	7.65000	99.43729				0.00	0	
Total IVZ130 SPOT										0.00	0	
Total For IVZ130										0.00	0	
IVZ131 On 09/02/2023 Spot Bond			7.65000	7.65000	7.65000	99.39586				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	100.77718				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 Interest
Total For JPM002										0.00	0	
KAP01 On 19/07/2024 Spot Bond					0.00000	100.14001				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP01 On 01/11/2024 Spot Bond					0.00000	101.86233				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01 On 19/10/2023 Spot Bond					0.00000	99.92680				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP01 On 14/04/2024 Spot Bond					0.00000	100.11644				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP01 On 28/07/2024 Spot Bond					0.00000	101.80817				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02 On 15/12/2025 Spot Bond					0.00000	100.80414				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	101.79584				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	101.25095				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	101.02612				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.09068				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.09328				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP02 On 28/09/2025 Spot Bond					0.00000	100.45081				0.00	0	

Contract 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	
KAP027 On 28/09/2027 Spot Bond					0.00000	100.46160				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP028 On 18/11/2025 Spot Bond					0.00000	101.23775				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP029 On 18/11/2027 Spot Bond					0.00000	101.25861				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.32500	118.69483	9.32500	118.66495				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.36136				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.26664				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.10721				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.09607				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.70886				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.45837				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.51213				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	101.26138				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.29182				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.32226				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	100.93919				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.01429				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	101.20476				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	101.19081				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.66771				0.00	380,000,000	190,000,000
Total MBF071 SPOT										0.00	380,000,000	190,000,000
Total For MBF071										0.00	380,000,000	190,000,000
MBF07: On 31/05/2025 Spot Bond					0.00000	101.19825				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.38631				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04i On 23/02/2023 Spot Bond					0.00000	101.12952				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	101.68608				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	100.62498				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.42676				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.63999				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.84138				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.42882				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.57500	8.57500	8.57500	110.98114				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.77396				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.44802				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.74286				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.22500	101.16135	9.22500	101.13629				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.19810				0.00	1,000,000,000	2,445,000,000
Total MML03 SPOT										0.00	1,000,000,000	2,445,000,000
Total For MML03										0.00	1,000,000,000	2,445,000,000
MML04 On 15/03/2028 Spot Bond			9.47500	96.31055	9.47500	96.27799				0.00	0	

Contract 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	101.43182				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.05000	101.25569	10.05000	101.22826				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.64228				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.45787				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.70476				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	102.10994				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.04190				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.21559				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.86678				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.08091				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.13627				0.00	200,000,000	100,000,000
Total MTN21 SPOT										0.00	200,000,000	100,000,000
Total For MTN21										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN22 On 29/07/2023 Spot Bond					0.00000	102.53002				0.00	1,800,000,000	900,000,000
Total MTN22 SPOT										0.00	1,800,000,000	900,000,000
Total For MTN22										0.00	1,800,000,000	900,000,000
MTN23 On 29/01/2026 Spot Bond			9.17000	101.52306	9.17000	101.49832				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	105.52887				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.26470				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.88282				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.67306				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.20158				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.66095				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.13632				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.04624				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.17723				0.00	1,800,000,000	3,000,000,000
Total MTN32 SPOT										0.00	1,800,000,000	3,000,000,000
Total For MTN32										0.00	1,800,000,000	3,000,000,000
MTN33 On 13/09/2029 Spot Bond					0.00000	101.30458				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 Intere
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	101.37546				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	101.41319				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	101.29852				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	101.50521				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR0 On 22/11/2024 Spot Bond					0.00000	101.28347				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR0 On 22/05/2025 Spot Bond					0.00000	101.28361				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR0 On 22/11/2025 Spot Bond					0.00000	101.22500				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	101.13555				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.63738				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.74431				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.83502				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.91830				0.00	0	

Contract 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			9.12000	105.09677	9.12000	105.07131				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.10500	105.99773	10.10500	105.96935				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.89373				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.65133				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.78301				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.63862				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.76696				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.66000	104.36764	8.66000	104.34321				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.72500	105.36899	8.72500	105.34453				0.00	0	430,000,00
Total NBK16A SPOT										0.00	0	430,000,00
Total For NBK16A										0.00	0	430,000,00
NBK17 On 22/04/2026 Spot Bond			8.85500	105.39504	8.85500	105.36995				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			8.94500	105.35702	8.94500	105.33169				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 Intert
NBK21/ On 21/07/2027 Spot Bond			9.05000	105.63421	9.05000	105.60880				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			7.70300	109.19081	7.70300	109.16801				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.74500	110.24627	8.74500	110.22021				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			8.50000	8.50000	8.50000	104.55088				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.03843				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	80.43745	100.00000	80.26952				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	104.49710				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			8.67000	109.07650	8.67000	109.05093				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			8.60500	105.29212	8.60500	105.26802				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			8.81500	109.87029	8.81500	109.84454				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			8.69000	104.82685	8.69000	104.80261				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			8.46000	102.49908	8.46000	102.47562				0.00	0	260,000,00
Total NBK31A SPOT										0.00	0	260,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK31A										0.00	0	260,000,00
NBK31I On 17/02/2023 Spot Bond					0.00000	101.46317				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.84906				0.00	400,000,000	200,000,00
Total NBK35B SPOT										0.00	400,000,000	200,000,00
Total For NBK35B										0.00	400,000,000	200,000,00
NBK36I On 10/05/2026 Spot Bond					0.00000	104.43277				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	82.79365				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.07311				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.05439				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.37875				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.93097				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.31629				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.78871				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.01068				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.49775				0.00	0	

Contract 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	101.75485				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.68796				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55I On 01/08/2024 Spot Bond					0.00000	101.89541				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBK55 On 01/08/2026 Spot Bond					0.00000	101.71581				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBK55 On 01/08/2029 Spot Bond					0.00000	101.06742				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBK55 On 24/02/2023 Spot Bond					0.00000	101.11258				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBK56 On 24/02/2025 Spot Bond					0.00000	101.25727				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBK56 On 24/02/2027 Spot Bond					0.00000	100.84900				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBK56 On 15/04/2024 Spot Bond					0.00000	100.00007				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBK56 On 15/04/2028 Spot Bond					0.00000	100.45761				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.52685				0.00	0	240,000,00
Total NCLN82 SPOT										0.00	0	240,000,00
Total For NCLN82										0.00	0	240,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			10.07000	104.11156	10.07000	104.08332				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.68259				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.72500	104.24828	9.72500	104.22094				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.68623				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.69190				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.69917				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.09121				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.09121				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.34108				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.09477				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.68772				0.00	0	

Contract 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	101.21457				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.15749				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.74475				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.60663				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.48080				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.35477				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	101.63961				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.87867				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.10101				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	103.97592				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.76875				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 Intert
NGT10 On 19/11/2025 Spot Bond					0.00000	105.61271				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.74648				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	102.05293				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	102.19211				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	102.34680				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11 On 10/12/2027 Spot Bond					0.00000	101.10107				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.02314				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	100.98498				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	106.55301				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	102.47197				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	104.64708				0.00	0	570,000,00
Total NHM019 SPOT										0.00	0	570,000,00
Total For NHM019										0.00	0	570,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	103.58117				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	102.39866				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.72159				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	99.81199				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.40000	5.40000	5.40000	229.36246				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.49000	4.49000	4.49000	215.14290				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.09500	4.09500	4.09500	164.71589				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.02000	5.02000	5.02000	114.20252				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.17000	5.17000	5.17000	120.34143				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.20000	4.20000	4.20000	164.37903				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	272.58919	3.45000	272.53050				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.00000	4.00000	4.00000	165.02144				0.00	0	

Contract 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			4.13500	4.13500	4.13500	218.79572				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.28000	217.34680	4.28000	217.29516				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.19000	93.74901	5.19000	120.05767				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.19486				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	143.95382				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.35496				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.53270				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	102.17543				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.21909				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.53653				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	149.93624				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.10595				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.25361				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.13305				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	101.60451				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	183.78095				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	183.99856				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.87066				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	99.48422				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	89.55409				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.57397				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.89901				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.63764				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.69173				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.87359				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.54168				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.72494				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.82954				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.72494				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	96.93089				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	98.81801				0.00	0	

Contract 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	100.69985				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.69246				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.10500	10.10500	10.10500	103.12034				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.68500	9.68500	9.68500	105.01471				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.71000	9.71000	9.71000	103.67506				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	104.93213				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	126.71000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	116.70000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	129.26000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	127.11000				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	125.12273				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	99.85480				0.00	0	
Total NNF087 SPOT										0.00	0	
Total For NNF087										0.00	0	
NNF088 On 27/01/2023 Spot Bond					0.00000	101.57970				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	101.07891				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	126.10104				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	88.25321				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.33931				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.23142				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.26827				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.28320				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.96577				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.29124				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.37272				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.31305				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.78690				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.12640				0.00	0	

Contract 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			5.40000	209.92581	5.40000	209.86990				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			10.83500	107.61266	10.83500	107.58147				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02: On 30/11/2028 Spot Bond			100.00000	14.38522	100.00000	14.35321				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	101.45498				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.46215				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.98343				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.45653				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	101.75896				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.66965				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.92710				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.18150				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	100.09078				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.71454				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.99500	109.39537	7.99500	109.37168				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			8.40000	110.78551	8.40000	110.76033				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.33746				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.98787				0.00	0	194,000,00
Total OML12 SPOT										0.00	0	194,000,00
Total For OML12										0.00	0	194,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	100.96895				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.57982				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	101.73184				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	101.00215				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS0 On 13/12/2027 Spot Bond					0.00000	101.01616				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.95232				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 Intert
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.69414				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.96736				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	102.11666				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.23321				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.17478				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.20312				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.17000	108.45849	8.32500	107.89978			124,633,801,338,000.00	2,463,235,471,400	1,617,070,937,90	
Total R186 SPOT									124,633,801,338,000.00	463,235,471,400	1,617,070,937,90	
Total For R186									124,633,801,338,000.00	463,235,471,400	1,617,070,937,90	
R197 On 07/12/2023 Spot Bond			3.78000	327.42316	3.75000	327.43424			736,947,800,000,000.00	459,510,000,000	517,793,100,00	
Total R197 SPOT									736,947,800,000,000.00	459,510,000,000	517,793,100,00	
Total For R197									736,947,800,000,000.00	459,510,000,000	517,793,100,00	
R202 On 07/12/2033 Spot Bond			4.40000	250.46104	4.40000	250.40072			215,600,000,000,000.00	49,000,000,000	133,926,129,40	
Total R202 SPOT									215,600,000,000,000.00	49,000,000,000	133,926,129,40	
Total For R202									215,600,000,000,000.00	49,000,000,000	133,926,129,40	
R2023 On 28/02/2023 Spot Bond			7.50000	102.98621	7.50000	102.96524			968,750,000,000,000.00	262,500,000,000	259,970,037,50	
Total R2023 SPOT									968,750,000,000,000.00	262,500,000,000	259,970,037,50	
Total For R2023									968,750,000,000,000.00	262,500,000,000	259,970,037,50	
R2030 On 31/01/2030 Spot Bond			9.75000	94.92465	9.87000	94.33501			631,830,507,775,000.00	1,500,700,564,900	1,824,494,189,60	
Total R2030 SPOT									631,830,507,775,000.00	1,500,700,564,900	1,824,494,189,60	
Total For R2030									631,830,507,775,000.00	1,500,700,564,900	1,824,494,189,60	
R2032 On 31/03/2032 Spot Bond			10.35000	90.17355	10.47500	89.48158			118,207,666,550,000.00	687,749,533,000	1,733,809,151,20	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total R2032 SPOT									18,207,666,550,000.00	687,749,533,000	733,809,151,200
Total For R2032									18,207,666,550,000.00	687,749,533,000	733,809,151,200
R2035 On 28/02/2035 Spot Bond			10.83000	90.36489	10.95000	89.61813			835,077,813,365,000.00	1,000,468,865,500	1,680,077,677,800
Total R2035 SPOT									15,077,813,365,000.00	000,468,865,500	580,077,677,800
Total For R2035									15,077,813,365,000.00	000,468,865,500	580,077,677,800
R2037 On 31/01/2037 Spot Bond			11.01500	86.15420	11.14000	85.36854			887,349,965,346,500.00	625,270,083,100	1,651,831,833,100
Total R2037 SPOT									17,349,965,346,500.00	625,270,083,100	551,831,833,100
Total For R2037									17,349,965,346,500.00	625,270,083,100	551,831,833,100
R2040 On 31/01/2040 Spot Bond			11.12500	88.06740	11.25000	87.22145			197,329,955,087,500.00	467,175,726,300	818,157,000,000
Total R2040 SPOT									17,329,955,087,500.00	467,175,726,300	318,157,000,000
Total For R2040									17,329,955,087,500.00	467,175,726,300	318,157,000,000
R2044 On 31/01/2044 Spot Bond			11.14500	84.73858	11.27000	83.87546			662,542,021,567,000.00	777,258,144,600	1,677,680,100,000
Total R2044 SPOT									12,542,021,567,000.00	777,258,144,600	577,680,100,000
Total For R2044									12,542,021,567,000.00	777,258,144,600	577,680,100,000
R2048 On 28/02/2048 Spot Bond			10.97500	84.45067	11.09500	83.58146			729,060,489,515,000.00	2,799,914,395,400	1,267,797,827,500
Total R2048 SPOT									19,060,489,515,000.00	799,914,395,400	267,797,827,500
Total For R2048									19,060,489,515,000.00	799,914,395,400	267,797,827,500
R209 On 31/03/2036 Spot Bond			10.84000	70.01826	10.95500	69.39033			882,607,547,720,000.00	173,672,283,000	755,549,162,500
Total R209 SPOT									12,607,547,720,000.00	173,672,283,000	755,549,162,500
Total For R209									12,607,547,720,000.00	173,672,283,000	755,549,162,500
R210 On 31/03/2028 Spot Bond			3.78000	222.57006	3.78000	222.52018			572,287,220,000,000.00	415,949,000,000	329,351,000,000
Total R210 SPOT									12,287,220,000,000.00	415,949,000,000	329,351,000,000
Total For R210									12,287,220,000,000.00	415,949,000,000	329,351,000,000
R213 On 28/02/2031 Spot Bond			10.17000	85.43660	10.29500	84.81335			907,075,451,845,000.00	875,818,628,500	1,644,294,825,500
Total R213 SPOT									17,075,451,845,000.00	875,818,628,500	544,294,825,500
Total For R213									17,075,451,845,000.00	875,818,628,500	544,294,825,500
R214 On 28/02/2041 Spot Bond			11.01500	67.36654	11.13000	66.70754			052,780,734,500,000.00	186,362,300,000	627,185,512,300
Total R214 SPOT									12,780,734,500,000.00	186,362,300,000	527,185,512,300
Total For R214									12,780,734,500,000.00	186,362,300,000	527,185,512,300
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.92848			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.30983			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	101.64963				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.86134				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.65989				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.03208				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.61491				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.59672				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.60444				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.62810				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.41111				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.65961				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.68054				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	100.92128				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	100.92949				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.97067				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	97.46010				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2023 Spot Bond					0.00000	101.38745				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	101.83776				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	102.06866				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	102.51127				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	101.40042				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.20804				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	99.96443				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.04513				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.95162				0.00	0	

Contract 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	100.19499				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	102.05551				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.68009				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.06932				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	100.96416				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	100.77626				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.65110				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.64892				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.67873				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.67146				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.71142				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	100.70416			0.00	0	
Total RFCC2 SPOT									0.00	0	
Total For RFCC2									0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.79122			0.00	0	
Total RFCD1 SPOT									0.00	0	
Total For RFCD1									0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.78398			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	102.22339			0.00	0	
Total RN2027 SPOT									0.00	0	
Total For RN2027									0.00	0	
RW23 On 10/12/2023 Spot Bond			9.40000	101.06726	9.40000	101.04176			0.00	0	230,000,00
Total RW23 SPOT									0.00	0	230,000,00
Total For RW23									0.00	0	230,000,00
RW28 On 10/12/2028 Spot Bond			11.11000	97.37684	11.11000	97.34792			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
RW31 On 30/06/2031 Spot Bond			11.59500	95.69453	11.59500	95.66490			0.00	0	
Total RW31 SPOT									0.00	0	
Total For RW31									0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.02347			0.00	0	
Total RWL26 SPOT									0.00	0	
Total For RWL26									0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.55000	97.03275	10.55000	97.00534			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	101.81902			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 Interr
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	102.15531			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.98500	104.72844	8.98500	104.70302			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.02185			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.74500	105.52637	8.74500	105.50183			0.00	0	253,000,00
Total SBS27 SPOT									0.00	0	253,000,00
Total For SBS27									0.00	0	253,000,00
SBS3 On 25/05/2026 Spot Bond			8.96500	99.00771	8.96500	98.98374			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.23500	102.90311	9.23500	102.87759			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.62500	105.57162	8.62500	105.54699			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.63500	105.07461	8.63500	105.05047			0.00	0	10,000,00
Total SBS38 SPOT									0.00	0	10,000,00
Total For SBS38									0.00	0	10,000,00
SBS39 On 29/01/2030 Spot Bond			10.09500	102.62518	10.09500	102.59772			0.00	0	30,000,00
Total SBS39 SPOT									0.00	0	30,000,00
Total For SBS39									0.00	0	30,000,00
SBS42 On 12/11/2025 Spot Bond			8.81000	106.39325	8.81000	106.36790			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.34500	107.56273	9.34500	107.53560			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.66500	104.68745	7.66500	104.66560			0.00	0	2,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS46 SPOT										0.00	0	2,000,000.00
Total For SBS46										0.00	0	2,000,000.00
SBS47 On 15/02/2023 Spot Bond					0.00000	101.51325				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.61500	8.61500	8.61500	105.61291				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.88332				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.62631				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.72207				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.90549				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	99.95810				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.98217				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	102.16210				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.46879				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.69452				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	100.65294				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.31143				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.10641				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.62366				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	101.72528				0.00	2,700,000,000	2,500,000,000
Total SBS71 SPOT										0.00	2,700,000,000	2,500,000,000
Total For SBS71										0.00	2,700,000,000	2,500,000,000
SBS72 On 02/02/2029 Spot Bond					0.00000	101.00736				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.76610				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.93712				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	102.06835				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.12429				0.00	2,000,000,000	4,000,000,000
Total SBS77 SPOT										0.00	2,000,000,000	4,000,000,000
Total For SBS77										0.00	2,000,000,000	4,000,000,000
SBS78 On 01/12/2025 Spot Bond					0.00000	101.06121				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	101.08985				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			4.65000	324.99374	4.65000	324.91328				0.00	0	15,000,00
Total SBSI11 SPOT										0.00	0	15,000,00
Total For SBSI11										0.00	0	15,000,00
SBSI14 On 07/12/2033 Spot Bond			5.30000	5.30000	5.30000	231.36921				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.99331				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	100.40398				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.28712				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.72165				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	35,000,00
Total SBT105 SPOT										0.00	0	35,000,00
Total For SBT105										0.00	0	35,000,00
SBT106 On 31/12/2026 Spot Bond					0.00000	100.95733				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	102.19542				0.00	0	40,000,00
Total SBT107 SPOT										0.00	0	40,000,00
Total For SBT107										0.00	0	40,000,00
SBT108 On 13/07/2027 Spot Bond					0.00000	100.17326				0.00	0	30,000,00
Total SBT108 SPOT										0.00	0	30,000,00
Total For SBT108										0.00	0	30,000,00
SBT109 On 31/12/2027 Spot Bond					0.00000	100.64738				0.00	0	40,000,00
Total SBT109 SPOT										0.00	0	40,000,00
Total For SBT109										0.00	0	40,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	101.78555				0.00	0	

Contract 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	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.90503				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.35500	102.11908	9.35500	102.09343				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.94198				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	102.63070				0.00	700,000,000	700,000,000
Total SBT206 SPOT										0.00	700,000,000	700,000,000
Total For SBT206										0.00	700,000,000	700,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	105.17895				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	103.56356				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.42603				0.00	0	10,000,000
Total SBT209 SPOT										0.00	0	10,000,000
Total For SBT209										0.00	0	10,000,000
SLI5 On 16/08/2026 Spot Bond					0.00000	101.77744				0.00	1,500,000,000	1,500,000,000
Total SLI5 SPOT										0.00	1,500,000,000	1,500,000,000
Total For SLI5										0.00	1,500,000,000	1,500,000,000
SLI6 On 16/08/2028 Spot Bond					0.00000	101.69843				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.27500	99.84970	9.27500	99.82510				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.68714				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	101.40167				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.38479				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.43529				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.46919				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.45229				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.41853				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.46902				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.50293				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.49446				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.48601				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.53645				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.19500	103.66522	9.19500	103.63965				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	101.18126				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.82617				0.00	0	2,696,000,00
Total SNT06 SPOT										0.00	0	2,696,000,00
Total For SNT06										0.00	0	2,696,000,00
SOL01 On 17/10/2025 Spot Bond					0.00000	100.00156				0.00	0	1,000,000,00
Total SOL01 SPOT										0.00	0	1,000,000,00
Total For SOL01										0.00	0	1,000,000,00
SOL02 On 17/10/2027 Spot Bond					0.00000	100.13019				0.00	3,000,000,000	2,500,000,00
Total SOL02 SPOT										0.00	3,000,000,000	2,500,000,00
Total For SOL02										0.00	3,000,000,000	2,500,000,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.74997				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.15147				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.16974				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	101.15300				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	101.17418				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.02939				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.33991				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.08176				0.00	0	

Contract 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	100.49745				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	101.60845				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG010 On 12/07/2025 Spot Bond					0.00000	100.08889				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG011 On 12/07/2023 Spot Bond					0.00000	100.08660				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.88546				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.53105				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			4.84000	4.84000	4.84000	162.34451				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN011 On 21/12/2026 Spot Bond			8.30000	108.00994	8.30000	107.98582				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN017 On 28/02/2031 Spot Bond			9.78500	87.31905	9.78500	87.29602				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN021 On 07/12/2023 Spot Bond					0.00000	99.93223				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN029 On 13/10/2023 Spot Bond					0.00000	100.07065				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			8.90000	103.18120	8.90000	103.15651				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.12000	121.08568	5.12000	121.05435				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	100.56031				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	101.76311				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.61001				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.78000	4.78000	4.78000	324.55166				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			4.24500	4.24500	4.24500	164.23491				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.32000	5.32000	5.32000	118.23268				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.97000	4.97000	4.97000	114.52660				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.96000	4.96000	4.96000	210.41437				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.22485				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 Interc
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.21024				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.80950				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.79740				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	112.76549				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.53207				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.70530				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.07178				0.00	351,200,000	87,800,00
Total SSN078 SPOT										0.00	351,200,000	87,800,00
Total For SSN078										0.00	351,200,000	87,800,00
SSN08: On 27/08/2024 Spot Bond					0.00000	101.24391				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.91303				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.58810				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.27500	5.27500	5.27500	231.87416				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.79544				0.00	0	

Contract 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	100.15348				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.01498				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.53500	91.30799	10.53500	91.28252				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.73801				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.94000	210.66692	4.94000	210.61312				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.45500	228.32907	5.45500	228.26761				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	101.42758				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	95.43994				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/03/2023 Spot Bond					0.00000	100.83863				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	101.02459				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	98.26703				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	97.97769				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	98.53676				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15(On 21/02/2024 Spot Bond					0.00000	101.09966				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16(On 08/06/2023 Spot Bond					0.00000	100.87845				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17(On 28/02/2025 Spot Bond					0.00000	101.87424				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17(On 28/02/2027 Spot Bond					0.00000	108.26789				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17(On 31/03/2046 Spot Bond			4.76930	110.77979	4.76930	110.75200				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17(On 31/12/2050 Spot Bond			4.76500	45.55985	4.76500	110.97426				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17(On 28/09/2027 Spot Bond					0.00000	100.54095				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN17(On 16/02/2023 Spot Bond					0.00000	101.18767				0.00	0	
Total SSN179 SPOT										0.00	0	
Total For SSN179										0.00	0	
SSN18(On 09/06/2024 Spot Bond					0.00000	100.84007				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					0.00000	100.74226				0.00	0	
Total SSN181 SPOT										0.00	0	
Total For SSN181										0.00	0	
SSN18 On 20/03/2023 Spot Bond					0.00000	100.61343				0.00	0	
Total SSN182 SPOT										0.00	0	
Total For SSN182										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.50219				0.00	0	15,000,00
Total SST201 SPOT										0.00	0	15,000,00
Total For SST201										0.00	0	15,000,00
SST202 On 31/08/2027 Spot Bond					0.00000	101.18443				0.00	0	355,000,00
Total SST202 SPOT										0.00	0	355,000,00
Total For SST202										0.00	0	355,000,00
STF001 On 01/03/2027 Spot Bond					0.00000	104.04787				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.81500	103.10784	8.81500	103.08341				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.23889				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.22866				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.16334				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.25852				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.19085				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.90659				0.00	0	

Contract 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	101.19085				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			6.94500	103.63655	6.94500	103.61733				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.45500	103.83542	7.45500	103.81477				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.09460				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.14404				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.19853				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.16389				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.02500	104.35488	9.02500	102.83463				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.51242				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.65265				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.43307				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	

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	101.16269				0.00	0	880,000,00
Total TFS156 SPOT										0.00	0	880,000,00
Total For TFS156										0.00	0	880,000,00
TFS157 On 16/11/2023 Spot Bond					0.00000	101.41346				0.00	0	710,000,00
Total TFS157 SPOT										0.00	0	710,000,00
Total For TFS157										0.00	0	710,000,00
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.84594				0.00	0	1,500,000,00
Total TFS159 SPOT										0.00	0	1,500,000,00
Total For TFS159										0.00	0	1,500,000,00
TFS162 On 27/05/2024 Spot Bond					0.00000	101.40198				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.05759				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.90674				0.00	0	2,250,000,00
Total TFS165 SPOT										0.00	0	2,250,000,00
Total For TFS165										0.00	0	2,250,000,00
TFS16€ On 15/10/2025 Spot Bond					0.00000	99.92721				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.28878				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.02673				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.94038				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.81069				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.13931				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	101.23680				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A2 On 21/08/2024 Spot Bond					0.00000	101.19107				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			8.22500	103.81301	8.22500	103.79028				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	101.19868				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	101.19412				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond			5.49500	102.72562	5.49500	102.71049				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.22761				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	101.42912				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	101.28545				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	101.27480				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	101.34783				0.00	0	

Contract 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	101.32806				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.60168				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.73073				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.65483				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.25928				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.23647				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.22887				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.31401				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.27905				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.27449				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.59341				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	101.53726				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.50236				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	101.10733				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.22896				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.00444				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.33541				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.26374				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.48736				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.39677				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.10582				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	101.08806				0.00	200,000,000	100,000,000
Total TH18O2 SPOT										0.00	200,000,000	100,000,000
Total For TH18O2										0.00	200,000,000	100,000,000
TL25 On 04/09/2024 Spot Bond			9.10000	104.24489	9.10000	104.21926				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	102.79110				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	99.96020				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.79500	103.11953	8.79500	103.09515				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.05471				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.42192				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.55180				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.89898				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.55000	103.06049	9.55000	103.03394				0.00	0	200,000,00
Total TN23 SPOT										0.00	0	200,000,00
Total For TN23										0.00	0	200,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	59.27352	100.00000	59.14088				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.22500	104.50316	9.22500	104.47755				0.00	0	2,070,000,00
Total TN25 SPOT										0.00	0	2,070,000,00
Total For TN25										0.00	0	2,070,000,00
TN25/R On 19/08/2025 Spot Bond			100.00000	24.33234	100.00000	24.27878				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			10.63500	95.13035	10.63500	95.10312				0.00	0	21,050,000,00

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 TN27 SPOT										0.00	0	21,050,000,00
Total For TN27										0.00	0	21,050,000,00
TN27/R On 14/11/2027 Spot Bond			100.00000	12.09534	100.00000	12.06826				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.80000	102.17486	10.80000	102.14566				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.43000	98.15955	11.43000	98.12959				0.00	0	25,000,000,00
Total TN30 SPOT										0.00	0	25,000,000,00
Total For TN30										0.00	0	25,000,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.06103	8.00000	117.03581				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.15700	100.17230	12.15700	100.14017				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.31000	91.76588	12.31000	91.73576			18,465,000,000,000.00		1,500,000,000	5,120,000,00
Total TN40 SPOT									18,465,000,000,000.00	1,500,000,000	5,120,000,00	
Total For TN40									18,465,000,000,000.00	1,500,000,000	5,120,000,00	
TN40/R On 09/10/2040 Spot Bond			10.75000	102.91844	10.75000	102.88883				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	101.66137				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.76697				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.70000	104.90170	5.70000	105.59324				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.82090				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	100.64467				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.59398				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.66343				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3: On 20/06/2026 Spot Bond			7.34500	101.36588	7.34500	101.34579				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.07016				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.90000	102.78061	8.90000	102.75603				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.07016				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.35500	102.55667	8.35500	102.53360				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.81711				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.44919				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.70411				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.68232				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 Intere
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.82374				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.82374				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	99.57922				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	99.46151				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	98.97127				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	102.22432				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	102.19366				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.79870				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC42 On 12/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC425 SPOT										0.00	0	
Total For TWC425										0.00	0	
TWC42 On 16/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total TWC426 SPOT										0.00	0	
Total For TWC426										0.00	0	
TWC42 On 28/01/2023 Spot Bond					0.00000	100.39811				0.00	0	
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
TWC42 On 03/03/2023 Spot Bond					0.00000	101.01700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC428 SPOT										0.00	0	
Total For TWC428										0.00	0	
TWC42 On 27/02/2023 Spot Bond					0.00000	101.09715				0.00	0	
Total TWC429 SPOT										0.00	0	
Total For TWC429										0.00	0	
TWC43 On 08/03/2023 Spot Bond					0.00000	100.92315				0.00	0	
Total TWC430 SPOT										0.00	0	
Total For TWC430										0.00	0	
TWC43 On 01/04/2023 Spot Bond					0.00000	100.12973				0.00	0	
Total TWC431 SPOT										0.00	0	
Total For TWC431										0.00	0	
TWC43 On 13/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	34,720,000,00
Total TWC432 SPOT										0.00	0	34,720,000,00
Total For TWC432										0.00	0	34,720,000,00
TWC43 On 13/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	38,180,000,00
Total TWC433 SPOT										0.00	0	38,180,000,00
Total For TWC433										0.00	0	38,180,000,00
UG26 On 09/03/2026 Spot Bond			10.64500	105.76861	10.64500	105.73830				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.34266				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.39594				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.36798				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.47764				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.79665				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.88696				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			9.86500	9.86500	9.86500	101.95948				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.50294				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.54342				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.72210				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.75579				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.00237				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.05979				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.49016				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.33567				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	102.04739				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.22895				0.00	0	
Total VKE18 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 VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.22293				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.18011				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.62956				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.24e+017	173,174,615,336,200	097,558,952,80
Total for SPOT :										1.24e+017	174,615,336,200	097,558,952,80
Total Futures										1.24e+017	174,615,928,092	097,560,430,50
Total Options										6 048 356.60	3,650	136,90
Grand Total:										1.24e+017	174,615,931,742	097,560,567,50