



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: 15/11/2022

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/02/2023 Bond Future			12.24269	75.24140	12.19989	75.44222			0.00	0	35
ES33 On 04/05/2023 Bond Future			12.40654	72.92673	12.35252	73.17481			0.00	0	
ES33 On 03/08/2023 Bond Future			12.56648	74.40807	12.50979	74.66284			0.00	0	
ES33 On 02/11/2023 Bond Future			12.72956	72.16207	12.67386	72.40697			0.00	0	
ES33 On 01/02/2024 Bond Future			12.93333	73.54429	12.87638	73.78843			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 02/02/2023 Bond Future			12.47581	73.66849	12.41786	73.98799			0.00	0	4,15
ES42 On 04/05/2023 Bond Future			12.62415	70.85377	12.55590	71.22272			0.00	0	
ES42 On 03/08/2023 Bond Future			12.76480	72.29370	12.69364	72.67140			0.00	0	
ES42 On 02/11/2023 Bond Future			12.90772	69.53624	12.83653	69.90691			0.00	0	
ES42 On 01/02/2024 Bond Future			13.07678	70.86604	13.00375	71.23825			0.00	0	
Total ES42 Future									0.00	0	4,15
Total For ES42									0.00	0	4,15
I2025 On 02/02/2023 Bond Future			165.92335	165.92335	166.78234	166.78234			0.00	0	6,08

an
est

50
0
0
0
0
0

10

10

35
0
0
0
0

15

15

38

PM

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
I2025	On	04/05/2023	Bond Future			169.18500	169.18500	170.15902	170.15902			0.00	0	
I2025	On	03/08/2023	Bond Future			170.87474	170.87474	171.87156	171.87156			0.00	0	
I2025	On	02/11/2023	Bond Future			174.43007	174.43007	175.41409	175.41409			0.00	0	
I2025	On	01/02/2024	Bond Future			175.99669	175.99669	176.98368	176.98368			0.00	0	
Total I2025 Future												0.00	0	6,08
Total For I2025												0.00	0	6,08
I2029	On	02/02/2023	Bond Future			122.33704	122.33704	121.97084	121.97084			0.00	0	1,38
I2029	On	04/05/2023	Bond Future			123.44931	123.44931	123.14655	123.14655			0.00	0	
I2029	On	03/08/2023	Bond Future			125.95526	125.95526	125.65010	125.65010			0.00	0	
I2029	On	02/11/2023	Bond Future			127.24803	127.24803	126.91003	126.91003			0.00	0	
I2029	On	01/02/2024	Bond Future			129.69283	129.69283	129.33985	129.33985			0.00	0	
Total I2029 Future												0.00	0	1,38
Total For I2029												0.00	0	1,38
I2033	On	02/02/2023	Bond Future			114.81564	114.81564	114.53067	114.53067			0.00	0	7,27
I2033	On	04/05/2023	Bond Future			115.69001	115.69001	115.46577	115.46577			0.00	0	
I2033	On	03/08/2023	Bond Future			118.03838	118.03838	117.81308	117.81308			0.00	0	
I2033	On	02/11/2023	Bond Future			119.07529	119.07529	118.82039	118.82039			0.00	0	
I2033	On	01/02/2024	Bond Future			121.36315	121.36315	121.09537	121.09537			0.00	0	
Total I2033 Future												0.00	0	7,27
Total For I2033												0.00	0	7,27
I2038	On	02/02/2023	Bond Future			126.90843	126.90843	127.56173	127.56173			0.00	0	4,08
I2038	On	04/05/2023	Bond Future			129.40350	129.40350	130.14479	130.14479			0.00	0	1,58
I2038	On	03/08/2023	Bond Future			130.06785	130.06785	130.82556	130.82556			0.00	0	
I2038	On	02/11/2023	Bond Future			132.77441	132.77441	133.52211	133.52211			0.00	0	
I2038	On	01/02/2024	Bond Future			133.31667	133.31667	134.06489	134.06489			0.00	0	
Total I2038 Future												0.00	0	5,64
Total For I2038												0.00	0	5,64
I2046	On	02/02/2023	Bond Future			114.17049	114.17049	114.19483	114.19483			0.00	0	12,17
I2046	On	04/05/2023	Bond Future			114.38396	114.38396	114.47452	114.47452			0.00	0	4,93
I2046	On	03/08/2023	Bond Future			116.70623	116.70623	116.80184	116.80184			0.00	0	
I2046	On	02/11/2023	Bond Future			117.04827	117.04827	117.11959	117.11959			0.00	0	
I2046	On	01/02/2024	Bond Future			119.29593	119.29593	119.36058	119.36058			0.00	0	
Total I2046 Future												0.00	0	17,05
Total For I2046												0.00	0	17,05
I2050	On	02/02/2023	Bond Future			113.84842	113.84842	113.66889	113.66889			0.00	0	9,30
I2050	On	04/05/2023	Bond Future			116.08640	116.08640	115.97012	115.97012			0.00	0	3,38
I2050	On	03/08/2023	Bond Future			116.25932	116.25932	116.14165	116.14165			0.00	0	
I2050	On	02/11/2023	Bond Future			118.67852	118.67852	118.53546	118.53546			0.00	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
I2050	On	01/02/2024	Bond Future			118.72177	118.72177	118.56307	118.56307			0.00	0	
Total I2050 Future												0.00	0	12,66
Total For I2050												0.00	0	12,66
R186	On	02/02/2023	Bond Future			8.71349	107.12453	8.75085	106.99975		6.16	57,311,623.55	535	77,9'
R186	On	04/05/2023	Bond Future			8.78595	109.20513	8.80632	109.14112		5.35	0.00	0	12,18
R186	On	03/08/2023	Bond Future			8.84326	106.09256	8.86458	106.02978		5.39	0.00	0	
R186	On	02/11/2023	Bond Future			8.88752	108.27818	8.91884	108.19216		4.57	0.00	0	
R186	On	01/02/2024	Bond Future			9.00837	105.02801	9.04604	104.93232		4.46	0.00	0	
Total R186 Future												57,311,623.55	535	90,10
R186	On	02/02/2023	Bond Future	8.32	Call			618.79000	0.61879	652,900	6.00	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			2,069.01000	2.06901	1,978,340	6.00	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			629.23000	0.62923	663,810	6.00	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,045.51000	2.04551	1,955,310	6.00	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			639.99000	0.63999	675,040	6.00	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			2,022.34000	2.02234	1,932,610	6.00	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,594.16000	1.59416	1,622,500	5.28	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			1,551.19000	1.55119	1,515,520	5.28	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,611.00000	1.61100	1,639,550	5.28	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			1,536.64000	1.53664	1,501,180	5.28	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,627.94000	1.62794	1,656,680	5.29	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			1,522.21000	1.52221	1,486,940	5.29	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			976.46000	0.97646	954,650	5.66	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,500.25000	3.50025	3,540,980	5.65	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			991.02000	0.99102	968,970	5.65	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,521.34000	3.52134	3,562,190	5.65	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			983.56000	0.98356	961,630	5.65	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,542.78000	3.54278	3,583,750	5.66	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			2,246.34000	2.24634	2,292,230	4.52	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	9.15	Put			1,614.20000	1.61420	1,574,070	4.52	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			2,651.10000	2.65110	2,701,160	4.64	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			1,394.77000	1.39477	1,358,810	4.64	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,669.18000	2.66918	2,719,410	4.65	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			1,385.82000	1.38582	1,350,030	4.65	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,687.70000	2.68770	2,738,110	4.65	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			1,377.32000	1.37732	1,341,710	4.65	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,746.63000	4.74663	4,811,430	5.21	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			726.26000	0.72626	705,040	5.21	0.00	0	1,7'
R186	On	01/02/2024	Bond Future	9.50	Put			1,526.23000	1.52623	1,485,840	4.46	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			2,687.37000	2.68737	2,742,840	4.47	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R186	On	01/02/2024	Bond Future	9.51	Put		1,517.94000	1.51794	1,477,720	4.47	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call		2,704.15000	2.70415	2,759,800	4.47	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put		1,509.70000	1.50970	1,469,660	4.47	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call		2,670.63000	2.67063	2,725,930	4.46	0.00	0	
Total R186 Option											0.00	0	3,43
Total For R186											57,311,623.55	535	93,53
R197	On	02/02/2023	Bond Future			329.57743	329.57743	329.89276	329.89276		0.00	0	97
R197	On	04/05/2023	Bond Future			336.05559	336.05559	336.57117	336.57117		0.00	0	
R197	On	03/08/2023	Bond Future			333.80121	333.80121	334.32725	334.32725		0.00	0	
R197	On	02/11/2023	Bond Future			340.74790	340.74790	341.21854	341.21854		0.00	0	
Total R197 Future											0.00	0	97
Total For R197											0.00	0	97
R202	On	02/02/2023	Bond Future			246.40299	246.40299	250.25021	250.25021		0.00	0	5,97
R202	On	04/05/2023	Bond Future			251.24606	251.24606	255.31607	255.31607		0.00	0	
R202	On	03/08/2023	Bond Future			251.52500	251.52500	255.68012	255.68012		0.00	0	
R202	On	02/11/2023	Bond Future			256.75884	256.75884	260.95015	260.95015		0.00	0	
R202	On	01/02/2024	Bond Future			256.74854	256.74854	260.99240	260.99240		0.00	0	
Total R202 Future											0.00	0	5,97
Total For R202											0.00	0	5,97
R2030	On	02/02/2023	Bond Future			10.31815	88.81515	10.31029	88.85077	10.67	5,950,615.05	67	90,94
R2030	On	04/05/2023	Bond Future			10.44258	90.54108	10.42232	90.63017	10.59	0.00	0	
R2030	On	03/08/2023	Bond Future			10.56520	88.35172	10.54330	88.44498	10.23	0.00	0	
R2030	On	02/11/2023	Bond Future			10.67579	90.17223	10.65724	90.24880	8.16	0.00	0	
R2030	On	01/02/2024	Bond Future			10.83564	87.87718	10.81770	87.94862	8.51	0.00	0	
Total R2030 Future											5,950,615.05	67	90,94
R2030	On	02/02/2023	Bond Future	11.12	Call		4,127.52000	4.12752	4,091,020	11.09	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put		551.47000	0.55147	550,590	11.09	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call		4,267.51000	4.26751	4,230,860	11.14	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call		1,061.44000	1.06144	1,038,200	10.13	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		2,528.46000	2.52846	2,540,840	10.13	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		1,078.64000	1.07864	1,055,210	10.14	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Put		6,014.49000	6.01449	6,041,660	10.48	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call		5,689.26000	5.68926	5,651,860	11.61	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put		288.58000	0.28858	286,800	11.61	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call		769.00000	0.76900	749,410	10.06	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put		3,120.79000	3.12079	3,136,820	10.06	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call		810.93000	0.81093	790,760	10.07	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.16	Put		519.59000	0.51959	518,560	11.14	0.00	0	38

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030 On 02/02/2023 Bond Future	11.35	Call			4,949.22000	4.94922	4,912,060	11.36	0.00	0	5,000
R2030 On 02/02/2023 Bond Future	11.35	Put			390.94000	0.39094	389,400	11.36	0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			264.06000	0.26406	254,110	10.40	0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			5,482.72000	5.48272	5,508,390	10.40	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			605.24000	0.60524	588,190	10.10	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			2,499.40000	2.49940	2,511,590	10.14	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			1,096.02000	1.09602	1,072,410	10.14	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			2,470.54000	2.47054	2,482,550	10.14	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			3,615.99000	3.61599	3,634,560	10.10	0.00	0	100
R2030 On 02/02/2023 Bond Future	9.79	Call			755.32000	0.75532	735,930	10.06	0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			3,153.98000	3.15398	3,170,210	10.06	0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Put			3,022.29000	3.02229	3,037,740	10.07	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			978.29000	0.97829	956,000	10.11	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			2,677.09000	2.67709	2,690,420	10.11	0.00	0	100
R2030 On 02/02/2023 Bond Future	8.81	Call			120.07000	0.12007	114,430	10.65	0.00	0	100
R2030 On 02/02/2023 Bond Future	8.81	Put			7,263.28000	7.26328	7,293,260	10.65	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			192.87000	0.19287	184,890	10.50	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Put			6,195.16000	6.19516	6,222,800	10.50	0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			208.88000	0.20888	200,430	10.48	0.00	0	300
R2030 On 04/05/2023 Bond Future	12.50	Put			423.97000	0.42397	429,670	12.30	0.00	0	400
R2030 On 04/05/2023 Bond Future	10.54	Call			2,843.64000	2.84364	2,787,710	10.45	0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			2,327.74000	2.32774	2,360,900	10.45	0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			3,116.77000	3.11677	3,058,280	10.52	0.00	0	300
R2030 On 04/05/2023 Bond Future	11.34	Put			1,172.12000	1.17212	1,189,470	11.12	0.00	0	100
R2030 On 04/05/2023 Bond Future	10.42	Call			2,562.09000	2.56209	2,509,070	10.38	0.00	0	400
R2030 On 04/05/2023 Bond Future	10.42	Put			2,572.30000	2.57230	2,608,370	10.38	0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			2,795.43000	2.79543	2,739,990	10.43	0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			635.25000	0.63525	644,270	11.83	0.00	0	1,000
R2030 On 04/05/2023 Bond Future	12.50	Call			8,998.16000	8.99816	8,914,770	12.30	0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			2,347.40000	2.34740	2,380,800	10.44	0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			1,226.57000	1.22657	1,192,490	10.21	0.00	0	400
R2030 On 04/05/2023 Bond Future	9.67	Put			4,616.33000	4.61633	4,671,340	10.21	0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			1,370.38000	1.37038	1,333,680	10.18	0.00	0	300
R2030 On 04/05/2023 Bond Future	10.65	Put			2,122.07000	2.12207	2,152,670	10.52	0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			5,096.24000	5.09624	5,024,500	11.12	0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Put			3,607.28000	3.60728	3,654,040	10.23	0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			627.79000	0.62779	606,730	10.57	0.00	0	300
R2030 On 04/05/2023 Bond Future	9.03	Put			7,030.54000	7.03054	7,098,570	10.57	0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			1,121.85000	1.12185	1,089,810	10.26	0.00	0	100
R2030 On 04/05/2023 Bond Future	10.52	Put			2,366.94000	2.36694	2,400,590	10.43	0.00	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		2,819.61000	2.81961	2,763,920	10.44		0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Call		5,995.67000	5.99567	5,920,040	11.40		0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		918.28000	0.91828	931,740	11.40		0.00	0	38
R2030	On	04/05/2023	Bond Future	12.04	Call		7,405.36000	7.40536	7,325,290	11.83		0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put		4,927.99000	4.92799	4,985,040	10.26		0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Put		4,254.44000	4.25444	4,306,830	10.18		0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call		1,724.18000	1.72418	1,681,850	10.23		0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.57	Call		9,242.94000	9.24294	9,159,160	12.38		0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		398.69000	0.39869	404,000	12.38		0.00	0	38
R2030	On	03/08/2023	Bond Future	10.40	Call		2,659.78000	2.65978	2,609,290	9.86		0.00	0	1,08
R2030	On	03/08/2023	Bond Future	10.65	Put		2,753.80000	2.75380	2,791,160	9.98		0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		1,704.67000	1.70467	1,729,130	10.51		0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		5,047.76000	5.04776	4,978,800	10.52		0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		1,692.89000	1.69289	1,717,190	10.52		0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		5,076.62000	5.07662	5,007,500	10.53		0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		1,681.18000	1.68118	1,705,320	10.53		0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		720.78000	0.72078	731,040	11.71		0.00	0	1,08
R2030	On	03/08/2023	Bond Future	12.89	Call		9,911.90000	9.91190	9,826,890	12.00		0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		588.41000	0.58841	596,660	12.00		0.00	0	38
R2030	On	03/08/2023	Bond Future	11.34	Call		5,018.95000	5.01895	4,950,150	10.51		0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Put		3,273.09000	3.27309	3,315,860	9.86		0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		3,207.01000	3.20701	3,151,110	9.98		0.00	0	38
R2030	On	03/08/2023	Bond Future	12.59	Call		8,924.39000	8.92439	8,841,390	11.71		0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		3,131.54000	3.13154	3,085,700	8.02		0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		2,544.39000	2.54439	2,575,120	8.02		0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		3,155.22000	3.15522	3,109,210	8.02		0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		2,527.13000	2.52713	2,557,690	8.02		0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		3,178.99000	3.17899	3,132,800	8.03		0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		2,509.98000	2.50998	2,540,360	8.03		0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		2,315.81000	2.31581	2,339,360	8.60		0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Call		4,431.54000	4.43154	4,383,890	8.59		0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		2,342.45000	2.34245	2,366,240	8.59		0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call		4,457.01000	4.45701	4,409,240	8.59		0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		2,329.28000	2.32928	2,352,950	8.59		0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		4,482.17000	4.48217	4,434,280	8.60		0.00	0	
Total R2030 Option											0.00	0	19,98	
Total For R2030											5,950,615.05	67	110,98	
R2032	On	02/02/2023	Bond Future			10.83570	88.15461	10.80258	88.32506	12.71		1,041,194,098.71	11,811	110,62
R2032	On	04/05/2023	Bond Future			10.96011	85.70661	10.91538	85.93145	13.61		0.00	0	66,44

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	Bond Future		11.07854	87.42782	11.03142	87.65916		12.30	0.00	0	2,60
R2032	On	02/11/2023	Bond Future		11.19582	85.06836	11.15026	85.28671		10.57	0.00	0	
R2032	On	01/02/2024	Bond Future		11.35044	86.67975	11.30413	86.89580		10.42	0.00	0	
Total R2032 Future											1,041,194,098.71	11,811	179,67
R2032	On	02/02/2023	Bond Future	9.31	Call		113.40000	0.11340	100,950	11.70	0.00	0	40
R2032	On	02/02/2023	Bond Future	9.31	Put		8,284.81000	8.28481	8,442,810	11.70	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Put		5,159.86000	5.15986	5,293,450	11.62	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Call		9,434.44000	9.43444	9,268,790	14.88	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put		136.01000	0.13601	140,810	14.88	0.00	0	70
R2032	On	02/02/2023	Bond Future	11.50	Call		4,305.07000	4.30507	4,166,370	13.07	0.00	0	
R2032	On	02/02/2023	Bond Future	11.50	Put		809.15000	0.80915	840,900	13.07	6,727,200.00	8,000	8,00
R2032	On	02/02/2023	Bond Future	11.69	Call		5,038.09000	5.03809	4,892,160	13.34	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put		622.87000	0.62287	647,390	13.34	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call		5,636.51000	5.63651	5,485,880	13.56	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put		505.23000	0.50523	525,050	13.56	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.50	Call		1,277.00000	1.27700	1,200,970	11.82	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put		2,855.28000	2.85528	2,949,700	11.82	0.00	0	40
R2032	On	02/02/2023	Bond Future	10.67	Call		1,658.18000	1.65818	1,569,360	11.97	0.00	0	70
R2032	On	02/02/2023	Bond Future	10.67	Put		2,345.03000	2.34503	2,426,660	11.97	0.00	0	
R2032	On	02/02/2023	Bond Future	11.45	Call		4,117.70000	4.11770	3,981,160	13.00	0.00	0	
R2032	On	02/02/2023	Bond Future	11.45	Put		866.01000	0.86601	899,920	13.00	7,199,360.00	8,000	8,00
R2032	On	02/02/2023	Bond Future	10.38	Call		1,043.27000	1.04327	976,310	11.70	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put		3,258.15000	3.25815	3,361,640	11.70	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call		1,061.71000	1.06171	994,000	11.71	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put		3,223.31000	3.22331	3,326,050	11.71	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call		1,080.21000	1.08021	1,011,740	11.72	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put		3,188.57000	3.18857	3,290,550	11.72	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call		702.99000	0.70299	651,690	11.59	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put		4,101.01000	4.10101	4,220,160	11.59	0.00	0	40
R2032	On	02/02/2023	Bond Future	10.22	Call		781.49000	0.78149	726,210	11.58	0.00	0	50
R2032	On	02/02/2023	Bond Future	9.47	Call		167.76000	0.16776	150,620	11.68	0.00	0	50
R2032	On	02/02/2023	Bond Future	9.47	Put		7,415.42000	7.41542	7,568,730	11.68	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call		447.06000	0.44706	410,200	11.62	0.00	0	70
R2032	On	02/02/2023	Bond Future	10.22	Put		3,854.76000	3.85476	3,969,930	11.58	0.00	0	
R2032	On	02/02/2023	Bond Future	10.30	Call		903.77000	0.90377	842,780	11.63	6,742,240.00	8,000	8,00
R2032	On	02/02/2023	Bond Future	10.30	Put		3,546.47000	3.54647	3,655,930	11.63	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		2,994.34000	2.99434	2,872,720	13.23	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put		3,223.25000	3.22325	3,326,470	13.23	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		3,174.24000	3.17424	3,276,270	13.25	0.00	0	

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		4,431.86000	4.43186	4,282,650	13.75	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put		2,182.79000	2.18279	2,258,420	13.75	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call		2,391.12000	2.39112	2,284,600	13.04	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		3,895.76000	3.89576	4,014,080	13.04	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		11,895.87000	11.89587	11,686,360	16.03	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		390.59000	0.39059	405,920	16.03	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.88	Call		3,020.27000	3.02027	2,898,050	13.24	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		3,198.67000	3.19867	3,301,290	13.24	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		3,046.31000	3.04631	2,923,500	13.25	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		5,618.32000	5.61832	5,458,710	12.55	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,178.92000	2.17892	2,250,650	12.55	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		5,650.51000	5.65051	5,490,490	12.56	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,164.56000	2.16456	2,235,880	12.56	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		5,682.48000	5.68248	5,522,060	12.57	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,150.01000	2.15001	2,220,930	12.57	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		6,104.50000	6.10450	5,938,930	12.71	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		1,970.49000	1.97049	2,036,260	12.71	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		3,264.77000	3.26477	3,361,900	10.35	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		3,672.56000	3.67256	3,550,860	10.35	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		3,243.17000	3.24317	3,339,820	10.35	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,620.10000	3.62010	3,499,360	10.34	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		3,286.16000	3.28616	3,383,770	10.34	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,646.45000	3.64645	3,525,230	10.35	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		5,303.90000	5.30390	5,166,500	10.50	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		2,847.66000	2.84766	2,926,310	10.50	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		5,333.07000	5.33307	5,195,300	10.51	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		2,831.89000	2.83189	2,910,170	10.51	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		5,274.78000	5.27478	5,137,750	10.49	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		2,863.51000	2.86351	2,942,530	10.49	0.00	0	
Total R2032 Option											20,668,800.00	24,000	35,31
Total For R2032											1,061,862,898.71	35,811	214,98
R2035	On	02/02/2023	Bond Future			11.24721	88.45609	11.21457	88.64522	14.76	531,178,820.45	6,005	165,85
R2035	On	04/05/2023	Bond Future			11.36807	85.67119	11.32525	85.91462	15.56	0.00	0	
R2035	On	03/08/2023	Bond Future			11.48507	87.39145	11.44015	87.64186	14.36	0.00	0	
R2035	On	02/11/2023	Bond Future			11.60376	84.68646	11.56027	84.92420	12.56	0.00	0	
R2035	On	01/02/2024	Bond Future			11.75858	86.29108	11.71442	86.52693	12.21	0.00	0	
Total R2035 Future											531,178,820.45	6,005	165,85
R2035	On	02/02/2023	Bond Future	9.81	Call		176.90000	0.17690	159,010	13.50	0.00	0	58
R2035	On	02/02/2023	Bond Future	11.94	Call		5,039.27000	5.03927	4,884,770	15.45	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
R2035 On 02/02/2023 Bond Future	11.94	Put			973.75000	0.97375	1,008,380	15.45		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			5,206.13000	5.20613	5,049,910	15.51		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			924.62000	0.92462	957,530	15.51		0.00	0	38
R2035 On 02/02/2023 Bond Future	13.22	Call			10,755.76000	10.75576	10,572,060	17.40		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			1,475.21000	1.47521	1,390,890	13.92		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			3,448.93000	3.44893	3,553,740	13.92		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			1,899.59000	1.89959	1,801,610	14.12		0.00	0	97
R2035 On 02/02/2023 Bond Future	11.05	Put			2,862.39000	2.86239	2,953,540	14.12		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			1,926.88000	1.92688	1,828,110	14.13		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Put			8,422.21000	8.42221	8,590,480	13.50		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			1,021.75000	1.02175	955,050	13.69		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			4,328.91000	4.32891	4,451,340	13.69		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Call			1,429.69000	1.42969	1,346,980	13.90		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			3,523.45000	3.52345	3,629,870	13.90		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			1,452.42000	1.45242	1,368,900	13.91		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			172.37000	0.17237	177,800	17.40		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.30	Call			519.13000	0.51913	477,770	13.51		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.30	Put			6,071.32000	6.07132	6,219,090	13.51		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			916.02000	0.91602	854,010	13.63		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			4,591.86000	4.59186	4,718,980	13.63		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			985.70000	0.98570	920,580	13.67		0.00	0	38
R2035 On 02/02/2023 Bond Future	11.06	Put			2,830.73000	2.83073	2,921,090	14.13		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			8,915.73000	8.91573	9,086,970	13.50		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			194.87000	0.19487	175,530	13.50		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			8,667.74000	8.66774	8,837,530	13.50		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			214.26000	0.21426	193,400	13.50		0.00	0	38
R2035 On 02/02/2023 Bond Future	10.64	Put			4,415.51000	4.41551	4,539,520	13.67		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			3,486.13000	3.48613	3,591,740	13.91		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			859.15000	0.85915	888,870	17.88		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Call			3,142.48000	3.14248	3,016,370	15.15		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			4,033.44000	4.03344	4,150,760	15.15		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			3,227.53000	3.22753	3,099,480	15.18		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			3,945.29000	3.94529	4,060,670	15.18		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			3,255.97000	3.25597	3,127,280	15.19		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			3,916.11000	3.91611	4,030,850	15.19		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			733.57000	0.73357	687,250	14.48		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			9,763.47000	9.76347	9,960,580	14.48		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			1,450.64000	1.45064	1,373,720	14.50		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			6,838.13000	6.83813	7,004,640	14.50		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			1,774.15000	1.77415	1,685,810	14.59		0.00	0	38

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
R2035 On 04/05/2023 Bond Future	11.22	Call			3,284.77000	3.28477	3,155,430	15.21		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			3,887.34000	3.88734	4,001,430	15.21		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			7,638.40000	7.63840	7,445,760	16.89		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			1,511.14000	1.51114	1,561,930	16.89		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Call			10,547.54000	10.54754	10,333,830	17.88		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Put			6,052.63000	6.05263	6,207,720	14.59		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			2,909.92000	2.90992	2,994,370	14.65		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			5,888.07000	5.88807	5,723,020	14.63		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			2,947.39000	2.94739	3,032,750	14.63		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			5,922.22000	5.92222	5,756,720	14.64		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			2,928.46000	2.92846	3,013,370	14.64		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			5,956.71000	5.95671	5,790,750	14.65		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			3,755.30000	3.75530	3,632,640	12.27		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			4,473.18000	4.47318	4,588,260	12.27		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			3,700.46000	3.70046	3,578,840	12.26		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			4,529.32000	4.52932	4,645,440	12.26		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			3,727.83000	3.72783	3,605,690	12.27		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			4,501.18000	4.50118	4,616,780	12.27		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			3,506.75000	3.50675	3,594,260	12.39		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			6,029.70000	6.02970	5,880,970	12.40		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			3,487.43000	3.48743	3,574,550	12.40		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Call			5,965.56000	5.96556	5,817,620	12.38		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			3,525.81000	3.52581	3,613,720	12.38		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			5,997.79000	5.99779	5,849,450	12.39		0.00	0	
Total R2035 Option										0.00	0	8,47
Total For R2035										531,178,820.45	6,005	174,32
R2037 On 02/02/2023 Bond Future			11.41939	80.00692	11.36104	80.34962		16.66		318,907,583.12	3,986	131,84
R2037 On 04/05/2023 Bond Future			11.54207	81.56201	11.47324	81.95916		16.69		0.00	0	
R2037 On 03/08/2023 Bond Future			11.66352	78.94205	11.59162	79.34928		16.26		0.00	0	
R2037 On 02/11/2023 Bond Future			11.77410	80.56912	11.70254	80.96770		13.68		0.00	0	
R2037 On 01/02/2024 Bond Future			11.91726	77.84083	11.84392	78.24097		13.97		0.00	0	
Total R2037 Future										318,907,583.12	3,986	131,84
R2037 On 02/02/2023 Bond Future	11.05	Put			3,416.74000	3.41674	3,615,520	15.61		0.00	0	
R2037 On 02/02/2023 Bond Future	11.10	Call			1,674.97000	1.67497	1,523,940	15.67		0.00	0	63
R2037 On 02/02/2023 Bond Future	11.10	Put			3,234.87000	3.23487	3,426,540	15.67		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Call			4,611.01000	4.61101	4,352,330	17.04		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Put			1,138.54000	1.13854	1,222,560	17.04		0.00	0	63
R2037 On 02/02/2023 Bond Future	11.03	Call			1,505.69000	1.50569	1,364,610	15.59		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			3,491.47000	3.49147	3,693,090	15.59		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2037 On 02/02/2023 Bond Future	11.04	Call			1,529.22000	1.52922	1,386,720	15.60		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			3,453.96000	3.45396	3,654,160	15.60		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			1,552.97000	1.55297	1,409,050	15.61		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			4,151.23000	4.15123	4,351,770	16.10		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Call			3,166.96000	3.16696	2,969,290	16.11		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			4,120.61000	4.12061	4,320,090	16.11		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Call			3,195.65000	3.19565	2,996,920	16.12		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			4,090.40000	4.09040	4,288,820	16.12		0.00	0	
R2037 On 04/05/2023 Bond Future	11.03	Call			2,432.53000	2.43253	2,264,750	15.82		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.78	Call			4,642.10000	4.64210	4,397,600	16.73		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.78	Put			2,894.28000	2.89428	3,046,930	16.73		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Call			12,277.82000	12.27782	11,920,800	19.62		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Put			645.41000	0.64541	685,540	19.62		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.30	Call			3,138.62000	3.13862	2,942,010	16.10		0.00	0	
R2037 On 04/05/2023 Bond Future	11.03	Put			5,061.24000	5.06124	5,290,610	15.82		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			3,012.50000	3.01250	3,156,870	16.41		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			5,969.25000	5.96925	5,705,640	16.43		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			2,993.22000	2.99322	3,136,840	16.43		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			6,003.55000	6.00355	5,739,190	16.44		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			2,973.81000	2.97381	3,116,680	16.44		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			5,934.76000	5.93476	5,671,900	16.41		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			3,869.80000	3.86980	3,668,370	13.27		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			4,615.87000	4.61587	4,813,020	13.27		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			3,813.70000	3.81370	3,614,000	13.25		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			4,673.25000	4.67325	4,872,130	13.25		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			3,841.71000	3.84171	3,641,140	13.26		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			4,644.49000	4.64449	4,842,500	13.26		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Put			3,566.33000	3.56633	3,717,230	14.05		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Call			6,098.73000	6.09873	5,850,820	14.03		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Put			3,605.93000	3.60593	3,758,160	14.03		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Call			6,131.24000	6.13124	5,882,670	14.04		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Put			3,586.24000	3.58624	3,737,810	14.04		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Call			6,163.48000	6.16348	5,914,240	14.05		0.00	0	
Total R2037 Option										0.00	0	2,47
Total For R2037										318,907,583.12	3,986	134,31
R2040 On 02/02/2023 Bond Future			11.51617	81.58407	11.45279	81.98471		17.61		159,252,104.64	1,952	120,90
R2040 On 04/05/2023 Bond Future			11.63540	83.16992	11.56184	83.62713		17.66		0.00	0	30
R2040 On 03/08/2023 Bond Future			11.75334	80.33186	11.67662	80.80034		17.25		0.00	0	
R2040 On 02/11/2023 Bond Future			11.86050	81.98765	11.78385	82.44839		15.02		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040 On 01/02/2024 Bond Future			11.99827	79.03575	11.91965	79.49907		15.16	0.00	0	
Total R2040 Future									159,252,104.64	1,952	121,20
R2040 On 02/02/2023 Bond Future	10.18	Call			268.96000	0.26896	226,820	16.10	0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Put			9,010.04000	9.01004	9,368,540	16.10	0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			963.41000	0.96341	1,042,840	18.58	0.00	0	38
R2040 On 02/02/2023 Bond Future	11.12	Call			1,638.28000	1.63828	1,474,390	16.59	0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Put			1,240.69000	1.24069	1,340,000	18.20	0.00	0	62
R2040 On 02/02/2023 Bond Future	10.96	Call			1,262.99000	1.26299	1,125,210	16.39	0.00	0	38
R2040 On 02/02/2023 Bond Future	10.93	Put			4,624.72000	4.62472	4,892,380	16.35	0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Call			5,766.15000	5.76615	5,447,700	18.52	0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			1,000.87000	1.00087	1,083,060	18.52	0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			5,901.54000	5.90154	5,580,330	18.58	0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			1,613.05000	1.61305	1,450,810	16.58	0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			3,834.27000	3.83427	4,072,670	16.58	0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			3,793.38000	3.79338	4,030,130	16.59	0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			1,821.16000	1.82116	1,645,740	16.68	0.00	0	62
R2040 On 02/02/2023 Bond Future	11.19	Put			3,515.65000	3.51565	3,740,870	16.68	0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Call			5,014.70000	5.01470	4,713,370	18.20	0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			288.15000	0.28815	243,560	16.10	0.00	0	38
R2040 On 02/02/2023 Bond Future	10.21	Put			8,806.96000	8.80696	9,163,010	16.10	0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			1,199.31000	1.19931	1,066,330	16.35	0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Put			4,485.85000	4.48585	4,748,710	16.39	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			1,588.06000	1.58806	1,427,460	16.57	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			3,875.49000	3.87549	4,115,530	16.57	0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			3,702.98000	3.70298	3,465,770	17.27	0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			4,216.41000	4.21641	4,436,410	17.27	0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			1,741.22000	1.74122	1,595,580	16.45	0.00	0	48
R2040 On 04/05/2023 Bond Future	11.41	Call			3,483.84000	3.48384	3,255,000	17.18	0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			4,440.46000	4.44046	4,668,830	17.18	0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			901.18000	0.90118	812,670	16.43	0.00	0	38
R2040 On 04/05/2023 Bond Future	11.42	Put			4,407.81000	4.40781	4,634,980	17.20	0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			3,545.76000	3.54576	3,314,520	17.21	0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			4,375.37000	4.37537	4,601,340	17.21	0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			956.25000	0.95625	1,018,360	20.33	0.00	0	48
R2040 On 04/05/2023 Bond Future	11.42	Call			3,514.74000	3.51474	3,284,700	17.20	0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Put			10,366.85000	10.36685	10,735,550	16.43	0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Put			7,204.13000	7.20413	7,515,700	16.45	0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			2,155.39000	2.15539	1,986,760	16.63	0.00	0	38
R2040 On 04/05/2023 Bond Future	10.92	Put			6,321.49000	6.32149	6,610,070	16.63	0.00	0	

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	12.78	Call		8,664.89000	8.66489	8,306,070	19.29	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		1,585.18000	1.58518	1,683,570	19.29	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		11,520.00000	11.52000	11,124,900	20.33	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		6,518.79000	6.51879	6,214,620	17.56	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		3,232.90000	3.23290	3,397,210	17.56	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		6,445.20000	6.44520	6,142,740	17.54	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		3,274.37000	3.27437	3,440,390	17.54	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		6,482.09000	6.48209	6,178,770	17.55	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		3,253.70000	3.25370	3,418,860	17.55	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		5,372.00000	5.37200	5,604,320	14.61	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		4,217.74000	4.21774	3,988,350	14.62	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		5,339.91000	5.33991	5,571,260	14.62	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		4,158.54000	4.15854	3,931,100	14.60	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		5,404.25000	5.40425	5,637,550	14.60	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		4,188.10000	4.18810	3,959,680	14.61	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		6,554.80000	6.55480	6,271,380	15.26	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		4,125.75000	4.12575	4,305,650	15.26	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		6,589.33000	6.58933	6,305,140	15.28	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		4,103.91000	4.10391	4,283,040	15.28	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		6,520.67000	6.52067	6,238,020	15.25	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		4,148.05000	4.14805	4,328,720	15.25	0.00	0	
Total R2040 Option											0.00	0	5,02
Total For R2040											159,252,104.64	1,952	126,23
R2044	On	02/02/2023	Bond Future			11.47846	78.68032	11.41521	79.09046	18.64	399,066,583.04	5,072	92,10
R2044	On	04/05/2023	Bond Future			11.58932	80.20968	11.51643	80.67493	18.71	0.00	0	
R2044	On	03/08/2023	Bond Future			11.69854	77.43741	11.62262	77.91405	18.30	0.00	0	
R2044	On	02/11/2023	Bond Future			11.79726	79.03359	11.72137	79.50319	16.67	0.00	0	
R2044	On	01/02/2024	Bond Future			11.92419	76.15082	11.84637	76.62345	16.63	0.00	0	
Total R2044 Future											399,066,583.04	5,072	92,10
R2044	On	02/02/2023	Bond Future	10.30	Call		381.06000	0.38106	324,700	17.04	0.00	0	2,84
R2044	On	02/02/2023	Bond Future	12.00	Call		4,966.87000	4.96687	4,661,450	19.13	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put		1,306.32000	1.30632	1,411,040	19.13	0.00	0	4,00
R2044	On	02/02/2023	Bond Future	11.15	Call		1,842.20000	1.84220	1,663,200	17.61	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		3,561.42000	3.56142	3,790,860	17.62	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Call		1,982.91000	1.98291	1,795,400	17.67	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Put		3,405.46000	3.40546	3,628,090	17.67	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		3,641.44000	3.64144	3,874,290	17.59	0.00	0	
R2044	On	02/02/2023	Bond Future	11.90	Call		4,535.65000	4.53565	4,242,090	18.93	0.00	0	
R2044	On	02/02/2023	Bond Future	11.90	Put		1,480.64000	1.48064	1,597,220	18.93	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
R2044 On 02/02/2023 Bond Future	10.30	Put			8,236.77000	8.23677	8,590,550	17.04		0.00	0	
R2044 On 02/02/2023 Bond Future	11.00	Call			1,455.28000	1.45528	1,301,810	17.40		0.00	0	2,84
R2044 On 02/02/2023 Bond Future	11.00	Put			4,238.30000	4.23830	4,494,970	17.40		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			1,814.70000	1.81470	1,637,410	17.59		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			3,601.34000	3.60134	3,832,480	17.61		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			1,869.79000	1.86979	1,689,090	17.62		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			4,312.62000	4.31262	4,536,510	18.23		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			4,860.81000	4.86081	4,582,110	18.71		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			3,386.05000	3.38605	3,572,600	18.71		0.00	0	4,11
R2044 On 04/05/2023 Bond Future	11.41	Call			3,690.41000	3.69041	3,451,500	18.21		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Call			6,796.93000	6.79693	6,468,460	19.54		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			2,316.83000	2.31683	2,453,610	19.54		0.00	0	1,50
R2044 On 04/05/2023 Bond Future	11.42	Call			3,722.72000	3.72272	3,482,580	18.22		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			4,378.08000	4.37808	4,604,420	18.21		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			4,345.35000	4.34535	4,570,460	18.22		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			3,754.94000	3.75494	3,513,580	18.23		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Call			5,803.96000	5.80396	5,498,940	19.12		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			2,801.38000	2.80138	2,961,610	19.12		0.00	0	4,11
R2044 On 03/08/2023 Bond Future	12.16	Put			3,406.40000	3.40640	3,574,300	18.91		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			6,715.68000	6.71568	6,406,090	18.92		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			3,385.19000	3.38519	3,552,240	18.92		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			6,640.77000	6.64077	6,332,890	18.89		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			3,427.74000	3.42774	3,596,500	18.89		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			6,678.20000	6.67820	6,369,460	18.91		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			4,591.18000	4.59118	4,352,710	16.21		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			5,605.66000	5.60566	5,836,790	16.21		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			4,621.79000	4.62179	4,382,360	16.22		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			5,572.77000	5.57277	5,802,940	16.22		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			4,560.35000	4.56035	4,322,830	16.20		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			5,638.42000	5.63842	5,870,500	16.20		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,445.87000	4.44587	4,628,320	16.96		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			6,996.27000	6.99627	6,705,340	16.97		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			4,423.24000	4.42324	4,604,940	16.97		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			7,031.39000	7.03139	6,739,710	16.98		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			4,400.73000	4.40073	4,581,680	16.98		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			6,961.19000	6.96119	6,671,010	16.96		0.00	0	
Total R2044 Option										0.00	0	19,41
Total For R2044										399,066,583.04	5,072	111,51
R2048 On 02/02/2023 Bond Future			11.38152	82.17725	11.31315	82.63604		18.30		246,531,750.00	3,000	247,41

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2048 On 04/05/2023 Bond Future			11.48479	79.31471	11.40689	79.82953		19.42		0.00	0	10,94
R2048 On 03/08/2023 Bond Future			11.58697	80.86978	11.50593	81.39692		17.98		0.00	0	
R2048 On 02/11/2023 Bond Future			11.68055	78.11345	11.59926	78.63472		16.05		0.00	0	13,00
R2048 On 01/02/2024 Bond Future			11.79847	79.63013	11.71509	80.15529		15.60		0.00	0	
Total R2048 Future										246,531,750.00	3,000	271,42
R2048 On 02/02/2023 Bond Future	10.40	Call			581.41000	0.58141	496,410	16.75		0.00	0	3,82
R2048 On 02/02/2023 Bond Future	10.40	Put			7,186.52000	7.18652	7,560,310	16.75		0.00	0	
R2048 On 02/02/2023 Bond Future	11.00	Call			1,775.64000	1.77564	1,586,350	17.41		0.00	0	
R2048 On 02/02/2023 Bond Future	11.00	Put			3,938.24000	3.93824	4,207,740	17.41		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			1,948.19000	1.94819	1,747,370	17.51		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			3,608.14000	3.60814	3,862,270	17.55		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Call			2,068.12000	2.06812	1,859,640	17.58		0.00	0	3,82
R2048 On 02/02/2023 Bond Future	11.10	Put			3,529.01000	3.52901	3,779,320	17.58		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			3,688.50000	3.68850	3,946,470	17.51		0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Call			4,284.61000	4.28461	3,972,330	18.69		0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Put			1,749.04000	1.74904	1,895,550	18.69		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			1,977.78000	1.97778	1,775,040	17.53		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			3,648.07000	3.64807	3,904,120	17.53		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			2,007.75000	2.00775	1,803,090	17.55		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			3,917.73000	3.91773	3,647,910	18.80		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			4,297.47000	4.29747	4,542,470	18.80		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			3,849.81000	3.84981	3,582,730	18.77		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			4,363.82000	4.36382	4,611,560	18.77		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			3,883.70000	3.88370	3,615,250	18.78		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			4,330.53000	4.33053	4,576,900	18.78		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			7,085.30000	7.08530	6,738,260	18.50		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			3,301.85000	3.30185	3,481,950	18.50		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			7,007.38000	7.00738	6,662,200	18.47		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			3,343.96000	3.34396	3,525,920	18.47		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			7,046.19000	7.04619	6,700,080	18.49		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			3,322.71000	3.32271	3,503,740	18.49		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			4,529.05000	4.52905	4,262,000	15.75		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			5,239.49000	5.23949	5,493,710	15.75		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			4,464.28000	4.46428	4,199,500	15.73		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			5,306.01000	5.30601	5,562,500	15.73		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			4,496.77000	4.49677	4,230,850	15.74		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			5,272.81000	5.27281	5,528,160	15.74		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			6,940.84000	6.94084	6,616,880	15.79		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			4,210.06000	4.21006	4,411,260	15.79		0.00	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
R2048 On 01/02/2024 Bond Future	12.14	Call			6.86806000	6.86806	6,545,870	15.77		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			4,256.34000	4.25634	4,459,310	15.77		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Call			6,904.42000	6.90442	6,581,350	15.78		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			4,233.13000	4.23313	4,435,220	15.78		0.00	0	
Total R2048 Option										0.00	0	7,64
Total For R2048										246,531,750.00	3,000	279,06
R209 On 02/02/2023 Bond Future			11.25068	68.31284	11.20802	68.53004		16.74		8,197,540.80	120	24,58
R209 On 04/05/2023 Bond Future			11.36082	66.48797	11.30874	66.74905		17.60		0.00	0	2,57
R209 On 03/08/2023 Bond Future			11.46521	67.82319	11.41096	68.09105		16.29		0.00	0	
R209 On 02/11/2023 Bond Future			11.56770	66.06844	11.51431	66.32808		14.27		0.00	0	
R209 On 01/02/2024 Bond Future			11.69734	67.32006	11.64301	67.57963		13.87		0.00	0	
Total R209 Future										8,197,540.80	120	27,06
R209 On 02/02/2023 Bond Future	10.78	Call			1,112.30000	1.11230	1,027,890	15.67		0.00	0	
R209 On 02/02/2023 Bond Future	10.78	Put			3,347.92000	3.34792	3,480,710	15.67		0.00	0	
R209 On 02/02/2023 Bond Future	10.79	Call			1,130.80000	1.13080	1,045,480	15.68		0.00	0	
R209 On 02/02/2023 Bond Future	10.79	Put			3,312.99000	3.31299	3,444,870	15.68		0.00	0	
R209 On 02/02/2023 Bond Future	10.80	Call			1,149.48000	1.14948	1,063,250	15.70		0.00	0	
R209 On 02/02/2023 Bond Future	10.80	Put			3,278.31000	3.27831	3,409,280	15.70		0.00	0	
R209 On 04/05/2023 Bond Future	11.10	Call			2,627.11000	2.62711	2,497,300	17.04		0.00	0	
R209 On 04/05/2023 Bond Future	11.10	Put			3,688.12000	3.68812	3,819,390	17.04		0.00	0	
R209 On 04/05/2023 Bond Future	11.11	Call			2,651.28000	2.65128	2,520,770	17.06		0.00	0	
R209 On 04/05/2023 Bond Future	11.11	Put			3,660.93000	3.66093	3,791,500	17.06		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Call			6,882.27000	6.88227	6,674,660	19.17		0.00	0	
R209 On 04/05/2023 Bond Future	11.09	Put			3,715.48000	3.71548	3,847,460	17.03		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Put			1,255.39000	1.25539	1,308,860	19.17		0.00	0	8,50
R209 On 04/05/2023 Bond Future	10.00	Call			794.74000	0.79474	737,780	16.39		0.00	0	1,00
R209 On 04/05/2023 Bond Future	10.00	Put			7,855.71000	7.85571	8,059,830	16.39		0.00	0	
R209 On 04/05/2023 Bond Future	11.00	Call			2,391.15000	2.39115	2,268,440	16.91		0.00	0	
R209 On 04/05/2023 Bond Future	11.00	Put			3,968.87000	3.96887	4,107,240	16.91		0.00	0	6,20
R209 On 04/05/2023 Bond Future	11.09	Call			2,603.04000	2.60304	2,473,940	17.03		0.00	0	
R209 On 03/08/2023 Bond Future	11.93	Call			5,112.33000	5.11233	4,937,540	16.52		0.00	0	
R209 On 03/08/2023 Bond Future	11.93	Put			2,610.62000	2.61062	2,703,690	16.52		0.00	0	
R209 On 03/08/2023 Bond Future	11.94	Call			5,142.31000	5.14231	4,967,020	16.53		0.00	0	
R209 On 03/08/2023 Bond Future	11.94	Put			2,593.71000	2.59371	2,686,280	16.53		0.00	0	
R209 On 03/08/2023 Bond Future	11.95	Call			5,172.34000	5.17234	4,996,560	16.55		0.00	0	
R209 On 03/08/2023 Bond Future	11.95	Put			2,576.91000	2.57691	2,668,990	16.55		0.00	0	
R209 On 02/11/2023 Bond Future	11.35	Put			4,047.29000	4.04729	4,175,630	13.87		0.00	0	
R209 On 02/11/2023 Bond Future	11.33	Call			3,191.33000	3.19133	3,061,190	13.85		0.00	0	
R209 On 02/11/2023 Bond Future	11.33	Put			4,098.66000	4.09866	4,228,160	13.85		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R209	On	02/11/2023	Bond Future	11.34	Call			3,215.25000	3.21525	3,084,530	13.86	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put			4,072.91000	4.07291	4,201,830	13.86	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call			3,239.25000	3.23925	3,107,950	13.87	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call			5,301.73000	5.30173	5,138,610	14.00	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put			3,070.72000	3.07072	3,167,170	14.00	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call			5,330.27000	5.33027	5,166,700	14.01	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put			3,053.62000	3.05362	3,149,620	14.01	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call			5,358.55000	5.35855	5,194,550	14.02	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put			3,036.32000	3.03632	3,131,890	14.02	0.00	0	
Total R209 Option												0.00	0	15,75
Total For R209												8,197,540.80	120	42,84
R210	On	02/02/2023	Bond Future			228.52870	228.52870	229.37673	229.37673			0.00	0	37
R210	On	04/05/2023	Bond Future			229.94230	229.94230	230.93939	230.93939			0.00	0	
R210	On	03/08/2023	Bond Future			234.61027	234.61027	235.63448	235.63448			0.00	0	
R210	On	02/11/2023	Bond Future			236.32894	236.32894	237.32346	237.32346			0.00	0	
R210	On	01/02/2024	Bond Future			240.86850	240.86850	241.86617	241.86617			0.00	0	
Total R210 Future												0.00	0	37
Total For R210												0.00	0	37
R213	On	02/02/2023	Bond Future			10.69940	83.43713	10.68171	83.51886		11.91	464,244,191.32	5,564	37,9
R213	On	04/05/2023	Bond Future			10.82056	81.50591	10.79145	81.63716		12.62	0.00	0	
R213	On	03/08/2023	Bond Future			10.93748	83.14229	10.90654	83.27829		11.48	0.00	0	
R213	On	02/11/2023	Bond Future			11.05772	81.30136	11.02923	81.42337		9.69	0.00	0	
R213	On	01/02/2024	Bond Future			11.22262	82.84278	11.19414	82.96112		9.63	0.00	0	
Total R213 Future												464,244,191.32	5,564	37,91
R213	On	02/02/2023	Bond Future	9.16	Call			106.46000	0.10646	98,790	11.36	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			7,551.04000	7.55104	7,625,100	11.36	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			600.59000	0.60059	572,740	11.02	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			228.24000	0.22824	230,250	13.55	0.00	0	97
R213	On	02/02/2023	Bond Future	10.35	Put			2,653.02000	2.65302	2,694,190	11.24	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			870.23000	0.87023	834,970	11.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			3,089.31000	3.08931	3,135,780	11.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			1,248.14000	1.24814	1,204,570	11.29	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put			2,422.69000	2.42269	2,460,850	11.29	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			6,872.86000	6.87286	6,793,140	13.55	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			3,784.01000	3.78401	3,837,890	11.02	0.00	0	47
R213	On	02/02/2023	Bond Future	10.22	Call			885.44000	0.88544	849,810	11.16	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			3,056.67000	3.05667	3,102,770	11.16	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			900.97000	0.90097	864,960	11.16	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			3,024.39000	3.02439	3,070,110	11.16	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	02/02/2023	Bond Future	10.35	Call		1,100.59000	1.10059	1,060,030	11.24	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,584.74000	2.58474	2,511,620	12.19	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		2,862.69000	2.86269	2,920,820	12.19	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,607.09000	2.60709	2,533,610	12.20	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		2,839.73000	2.83973	2,897,500	12.20	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		2,629.32000	2.62932	2,555,490	12.20	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		2,816.67000	2.81667	2,874,090	12.20	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		1,950.87000	1.95087	1,990,860	11.85	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		4,998.11000	4.99811	4,902,580	11.83	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		1,976.98000	1.97698	2,017,450	11.83	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		5,026.91000	5.02691	4,931,140	11.84	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		1,963.88000	1.96388	2,004,110	11.84	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		5,055.76000	5.05576	4,959,750	11.85	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		3,215.24000	3.21524	3,145,370	9.40	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		2,784.75000	2.78475	2,836,890	9.40	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		3,167.69000	3.16769	3,098,360	9.39	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		2,822.41000	2.82241	2,875,090	9.39	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		3,191.27000	3.19127	3,121,670	9.40	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		2,803.37000	2.80337	2,855,780	9.40	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		2,577.33000	2.57733	2,619,320	9.81	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		4,712.98000	4.71298	4,636,430	9.82	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		2,562.99000	2.56299	2,604,780	9.82	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		4,660.95000	4.66095	4,584,800	9.80	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		2,591.39000	2.59139	2,633,580	9.80	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		4,687.12000	4.68712	4,610,770	9.81	0.00	0	
Total R213 Option											0.00	0	3,25
Total For R213											464,244,191.32	5,564	41,17
R214	On	02/02/2023	Bond Future			11.38162	65.78400	11.32369	66.09404	18.27	408,518,640.00	6,210	71,03
R214	On	04/05/2023	Bond Future			11.48248	63.76373	11.41547	64.11757	19.32	0.00	0	
R214	On	03/08/2023	Bond Future			11.57919	65.04402	11.50959	65.40659	17.90	0.00	0	
R214	On	02/11/2023	Bond Future			11.67613	63.08436	11.60675	63.44102	16.68	0.00	0	
R214	On	01/02/2024	Bond Future			11.80038	64.27971	11.72942	64.63839	15.86	0.00	0	
Total R214 Future											408,518,640.00	6,210	71,03
R214	On	02/02/2023	Bond Future	10.30	Call		376.19000	0.37619	326,030	16.71	0.00	0	3,5
R214	On	02/02/2023	Bond Future	10.30	Put		6,269.10000	6.26910	6,528,980	16.71	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		2,944.99000	2.94499	3,116,540	17.50	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call		3,732.41000	3.73241	3,510,170	18.84	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Put		1,252.09000	1.25209	1,339,890	18.84	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		1,582.48000	1.58248	1,442,700	17.52	0.00	0	

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	11.08	Put		2,913.08000	2.91308	3,083,340	17.52	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		1,606.18000	1.60618	1,465,100	17.54	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Call		1,399.71000	1.39971	1,270,310	17.38	0.00	0	3,51
R214	On	02/02/2023	Bond Future	11.00	Put		3,176.60000	3.17660	3,357,240	17.38	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		1,558.87000	1.55887	1,420,380	17.50	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		2,881.32000	2.88132	3,050,280	17.54	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		1,630.07000	1.63007	1,487,700	17.55	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Put		2,849.83000	2.84983	3,017,500	17.55	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		3,406.09000	3.40609	3,571,590	18.73	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		3,191.58000	3.19158	3,002,310	18.75	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		3,380.14000	3.38014	3,544,710	18.75	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		3,137.12000	3.13712	2,949,710	18.72	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		3,432.39000	3.43239	3,598,820	18.72	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		3,164.21000	3.16421	2,975,870	18.73	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		5,793.66000	5.79366	5,551,090	18.48	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		2,577.07000	2.57707	2,697,070	18.48	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		5,825.47000	5.82547	5,582,270	18.50	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		2,560.72000	2.56072	2,680,090	18.50	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		5,762.08000	5.76208	5,520,150	18.47	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		2,593.72000	2.59372	2,714,360	18.47	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,512.51000	4.51251	4,687,490	16.35	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		3,720.72000	3.72072	3,538,300	16.36	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,485.63000	4.48563	4,659,870	16.36	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		3,746.32000	3.74632	3,563,150	16.37	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,458.64000	4.45864	4,632,130	16.37	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		3,694.95000	3.69495	3,513,270	16.35	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		5,569.54000	5.56954	5,349,370	16.03	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,538.01000	3.53801	3,676,520	16.03	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		5,598.73000	5.59873	5,377,970	16.04	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,519.02000	3.51902	3,656,940	16.04	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		5,627.97000	5.62797	5,406,610	16.05	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,500.13000	3.50013	3,637,450	16.05	0.00	0	
Total R214 Option											0.00	0	7,10
Total For R214										408,518,640.00	6,210	78,13	
Total for Bond										3,661,022,350.68	68,322	1,469,00	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
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	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
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			853.62800	853.62800	855.56400	855.56400				8,536,280.00	1	8
GOVI On 04/05/2023 GOVI			870.18800	870.18800	872.66100	872.66100				0.00	0	
GOVI On 03/08/2023 GOVI			887.64200	887.64200	890.19600	890.19600				0.00	0	
GOVI On 02/11/2023 GOVI			905.90700	905.90700	908.34500	908.34500				0.00	0	
GOVI On 01/02/2024 GOVI			923.13800	923.13800	925.56600	925.56600				0.00	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 GOVI Future												8,536,280.00	1	83
GOVI	On	02/02/2023	GOVI	850.82	Call			47,440.00000	4.74400	28,080,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call			47,340.00000	4.73400	27,980,000		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			47,240.00000	4.72400	27,880,000		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			197,910.00000	19.79100	173,180,000		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			197,810.00000	19.78100	173,080,000		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			198,010.00000	19.80100	173,280,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call			529,860.00000	52.98600	504,320,000		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			529,760.00000	52.97600	504,220,000		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			529,660.00000	52.96600	504,120,000		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			225,450.00000	22.54500	201,070,000		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			225,350.00000	22.53500	200,970,000		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			225,250.00000	22.52500	200,870,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call			455,760.00000	45.57600	431,480,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Call			455,660.00000	45.56600	431,380,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Call			455,860.00000	45.58600	431,580,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												8,536,280.00	1	83
Total for GOVI												8,536,280.00	1	83
AL37	On	02/02/2023	Index Future			857.32300	857.32300	856.37100	856.37100			0.00	0	
AL37	On	04/05/2023	Index Future			873.95500	873.95500	873.48400	873.48400			0.00	0	
AL37	On	03/08/2023	Index Future			891.48400	891.48400	891.03500	891.03500			0.00	0	
AL37	On	02/11/2023	Index Future			909.82800	909.82800	909.20200	909.20200			0.00	0	
AL37	On	01/02/2024	Index Future			927.13400	927.13400	926.43800	926.43800			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AL37 Future										0.00	0	
Total For AL37										0.00	0	
AL7T On 02/02/2023 Index Future			987.16500	987.16500	988.25500	988.25500				0.00	0	
AL7T On 04/05/2023 Index Future			1,006.31500	1,006.31500	1,008.00300	1,008.00300				0.00	0	
AL7T On 03/08/2023 Index Future			1,026.50000	1,026.50000	1,028.25800	1,028.25800				0.00	0	
AL7T On 02/11/2023 Index Future			1,047.62100	1,047.62100	1,049.22200	1,049.22200				0.00	0	
AL7T On 01/02/2024 Index Future			1,067.54800	1,067.54800	1,069.11300	1,069.11300				0.00	0	
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 02/02/2023 Index Future			865.84400	865.84400	867.81100	867.81100				0.00	0	10
ALBI On 04/05/2023 Index Future			882.64100	882.64100	885.15300	885.15300				0.00	0	
ALBI On 03/08/2023 Index Future			900.34500	900.34500	902.93900	902.93900				0.00	0	
ALBI On 02/11/2023 Index Future			918.87000	918.87000	921.34800	921.34800				0.00	0	
ALBI On 01/02/2024 Index Future			936.34800	936.34800	938.81500	938.81500				0.00	0	
Total ALBI Future										0.00	0	10
Total For ALBI										0.00	0	10
IGOV On 02/02/2023 Index Future			322.15400	322.15400	323.24400	323.24400				0.00	0	66
IGOV On 04/05/2023 Index Future			328.48200	328.48200	329.78200	329.78200				0.00	0	
IGOV On 03/08/2023 Index Future			335.14600	335.14600	336.48500	336.48500				0.00	0	
IGOV On 02/11/2023 Index Future			342.11700	342.11700	343.42000	343.42000				0.00	0	
IGOV On 01/02/2024 Index Future			348.69800	348.69800	350.00400	350.00400				0.00	0	
Total IGOV Future										0.00	0	67
Total For IGOV										0.00	0	67
Total for Index										0.00	0	78
JIBAR f On 16/11/2022 Jibar Future			6.62000	93.38000	6.61500	93.38500				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			7.11500	92.88500	7.10500	92.89500				0.00	0	6
JIBAR f On 18/01/2023 Jibar Future			7.14500	92.85500	7.13000	92.87000				0.00	0	
JIBAR f On 15/02/2023 Jibar Future			7.43000	92.57000	7.44000	92.56000				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			7.46000	92.54000	7.47500	92.52500				0.00	0	
JIBAR f On 19/04/2023 Jibar Future			7.57000	92.43000	7.58000	92.42000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			7.64500	92.35500	7.66000	92.34000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			7.71000	92.29000	7.72500	92.27500				0.00	0	7
JIBAR f On 20/12/2023 Jibar Future			7.76000	92.24000	7.79500	92.20500				0.00	0	27
JIBAR f On 20/03/2024 Jibar Future			7.82000	92.18000	7.85000	92.15000				0.00	0	
JIBAR f On 19/06/2024 Jibar Future			7.75500	92.24500	7.79000	92.21000				0.00	0	
JIBAR f On 18/09/2024 Jibar Future			7.80000	92.20000	7.83500	92.16500				0.00	0	
Total Jibar Future										0.00	0	41
Total For JIBAR FUTURE										0.00	0	41

Contract 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 Jibar										0.00	0	41
Total for Derivatives :										3,669,558,630.68	68,323	1,471,04
ABCPI3 On 07/12/2023 Spot Bond			4.97800	329.04855	4.97800	328.98363				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.25846				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.13690				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.72000	103.48814	9.72000	103.46131				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.77000	90.63680	11.77000	90.60849				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.66150				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.22202				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.84721				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.82618				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	102.17109				0.00	0	750,000,00
Total ABFN23 SPOT										0.00	0	750,000,00
Total For ABFN23										0.00	0	750,000,00
ABFN25 On 17/10/2024 Spot Bond					0.00000	101.67870				0.00	200,000,000	100,000,00
Total ABFN25 SPOT										0.00	200,000,000	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN25										0.00	200,000,000	100,000,000
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.21950				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.83326				0.00	0	60,000,000
Total ABFN28 SPOT										0.00	0	60,000,000
Total For ABFN28										0.00	0	60,000,000
ABFN2: On 29/08/2025 Spot Bond					0.00000	102.30822				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.45811				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.46652				0.00	0	1,500,000,000
Total ABFN32 SPOT										0.00	0	1,500,000,000
Total For ABFN32										0.00	0	1,500,000,000
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.55001				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.73219				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.80058				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.22613				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.30803				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	101.23792				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.84557				0.00	0	

Contract 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	100.70973				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.71893				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	101.12490				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	99.94539				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	99.86356				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.93147				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.84045				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.92044				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.90139				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	99.98927				0.00	0	1,000,000,00
Total ABFN53 SPOT										0.00	0	1,000,000,00
Total For ABFN53										0.00	0	1,000,000,00
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.01091				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	100.01213				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	100.21364				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	100.06331				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5 On 14/11/2027 Spot Bond					0.00000	100.06526				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.11842				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.21588				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.12051				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	104.19404				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.42784				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.66284				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.18922				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.24267				0.00	0	
Total ABJ05 SPOT										0.00	0	

Contract 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 ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.89000	7.89000	7.89000	157.08476				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	54.78869	100.00000	54.66266				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.62000	3.62000	3.62000	164.67963				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.07000	4.07000	4.07000	217.22593				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.97000	4.97000	4.97000	240.01957				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.86000	8.86000	8.86000	101.34124				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.63500	8.63500	8.63500	110.57499				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.88000	104.08940	8.88000	104.06442				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.04500	106.46563	9.04500	106.43961				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.83000	103.05015	7.83000	103.02829				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.21000	100.33644	9.21000	100.31149				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	14.39199	100.00000	14.35979				0.00	0	

Contract 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/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.68000	330.01925	4.68000	329.95675				0.00	0	33,000,00
Total ABSI2 SPOT										0.00	0	33,000,00
Total For ABSI2										0.00	0	33,000,00
ABX01 On 10/07/2024 Spot Bond			11.51000	11.51000	11.51000	102.98123				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.31290				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.28138				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.30542				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.30542				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	193.12420				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	194.71910				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.22810				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.63666				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	99.91861				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	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
AECI04 On 21/11/2023 Spot Bond					0.00000	100.11777				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.71071				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.93153				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.50800				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.68914				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA On 28/10/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.58616				0.00	7,600,000	1,900,000
Total AGT01 SPOT										0.00	7,600,000	1,900,000
Total For AGT01										0.00	7,600,000	1,900,000
AGT02 On 28/11/2024 Spot Bond					0.00000	106.07936				0.00	11,200,000	502,800,000
Total AGT02 SPOT										0.00	11,200,000	502,800,000
Total For AGT02										0.00	11,200,000	502,800,000
AGT03 On 05/06/2025 Spot Bond					0.00000	105.26158				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.63438				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			990,000,000,000,000.00	199,900,000,000	199,900,000,000	
Total AGT05 SPOT									10,000,000,000,000.00	199,900,000,000	199,900,000,000	
Total For AGT05									10,000,000,000,000.00	199,900,000,000	199,900,000,000	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.64394				0.00	0	
Total AH2A11 SPOT										0.00	0	

Contract 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 AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.65998				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.93500	98.86746	8.93500	98.84398				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.68426				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.76512				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.86598				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.60138				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	99.91492				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			9.38500	102.69828	9.38500	102.67269				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.10087				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	99.91171				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	99.90744				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.16397				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.39975				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	99.91859				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	99.91160				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	99.90731				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	99.87735				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.03689				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.10956				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	99.90945				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	99.91106				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	99.90515				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	99.90719				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	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
AHF7D On 21/08/2025 Spot Bond					0.00000	100.27916			0.00	0	
Total AHF7D1 SPOT									0.00	0	
Total For AHF7D1									0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	99.87414			0.00	0	
Total AHF7D2 SPOT									0.00	0	
Total For AHF7D2									0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.25000	102.07915	8.25000	102.05690			0.00	0	2,708,000,00
Total AIR02 SPOT									0.00	0	2,708,000,00
Total For AIR02									0.00	0	2,708,000,00
AIR04 On 29/05/2024 Spot Bond			10.10000	103.16441	10.10000	103.13679		49,757,650,000.00	4,926,500		7,205,20
Total AIR04 SPOT								49,757,650,000.00	4,926,500		7,205,20
Total For AIR04								49,757,650,000.00	4,926,500		7,205,20
AIR05 On 29/05/2030 Spot Bond			12.63500	92.12743	12.63500	92.09676		138,858,650,000,000.00	10,990,000,000		63,200,000,00
Total AIR05 SPOT								138,858,650,000,000.00	10,990,000,000		63,200,000,00
Total For AIR05								138,858,650,000,000.00	10,990,000,000		63,200,000,00
AIRF02 On 16/11/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		120,000,000,000,000.00	71,200,000,000		35,600,000,00
Total AIRF02 SPOT								120,000,000,000,000.00	71,200,000,000		35,600,000,00
Total For AIRF02								120,000,000,000,000.00	71,200,000,000		35,600,000,00
AIRF03 On 16/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		800,000,000,000,000.00	38,000,000,000		21,000,000,00
Total AIRF03 SPOT								800,000,000,000,000.00	38,000,000,000		21,000,000,00
Total For AIRF03								800,000,000,000,000.00	38,000,000,000		21,000,000,00
AIRL01 On 30/04/2028 Spot Bond			6.25000	194.50962	6.25000	194.46451		312,500,000,000.00	50,000,000		50,000,00
Total AIRL01 SPOT								312,500,000,000.00	50,000,000		50,000,00
Total For AIRL01								312,500,000,000.00	50,000,000		50,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	101.22022			0.00	0	
Total APF07 SPOT									0.00	0	
Total For APF07									0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.54710			0.00	0	
Total APF09 SPOT									0.00	0	
Total For APF09									0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.40861			0.00	0	
Total APF14 SPOT									0.00	0	
Total For APF14									0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.26346			0.00	0	
Total APF16 SPOT									0.00	0	

Contract 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 APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	99.87593				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02: On 07/12/2033 Spot Bond			5.32000	255.50216	5.32000	255.44942				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.93000	220.88169	5.93000	220.83249				0.00	0	48,000,00
Total ASN037 SPOT										0.00	0	48,000,00
Total For ASN037										0.00	0	48,000,00
ASN15: On 31/03/2028 Spot Bond			4.94000	208.20633	4.94000	208.16531				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.40000	115.71444	5.40000	115.69040				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	102.88765				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.38435				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	101.15389				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.04371				0.00	785,200,000	196,300,00
Total ASN278 SPOT										0.00	785,200,000	196,300,00
Total For ASN278										0.00	785,200,000	196,300,00
ASN27: On 20/08/2048 Spot Bond					0.00000	99.91042				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	99.91193				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	101.38893				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	101.20884				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	101.21863				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.97830				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.90000	4.90000	4.90000	113.65304				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.64500	5.64500	5.64500	102.97777				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.29861				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.44019				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.18832				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.73697				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.51000	114.21170	5.51000	114.18765				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	101.23436				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN34: On 20/06/2024 Spot Bond					0.00000	100.78099				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.35042				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.19491				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.19491				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.65975				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.53606				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.32846				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.77678				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.21515				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.28943				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.28943				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.42226				0.00	0	
Total ASN386 SPOT										0.00	0	

Contract 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 ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.50631				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	99.91700				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.19943				0.00	787,200,000	196,800,000
Total ASN399 SPOT										0.00	787,200,000	196,800,000
Total For ASN399										0.00	787,200,000	196,800,000
ASN40: On 20/12/2024 Spot Bond					0.00000	101.17908				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.33681				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	101.47713				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	104.29201				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	101.09662				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	101.12235				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.58572				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	101.25321				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.65877				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.66297				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			9.84500	9.84500	9.84500	102.62152				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.97500	10.97500	10.97500	102.20330				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.35482				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.39495				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.83559				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.49635				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	117.89600				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			10.76000	10.76000	10.76000	101.99909				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.78667				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	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
ASN49: On 15/09/2025 Spot Bond					0.00000	101.18606				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.18606				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.19265				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.33000	99.32438	10.33000	99.29704			49,584,000,000.00		4,800,000	1,200,00
Total ASN508 SPOT									49,584,000,000.00		4,800,000	1,200,00
Total For ASN508									49,584,000,000.00		4,800,000	1,200,00
ASN50: On 21/12/2026 Spot Bond			9.51000	98.91696	9.51000	98.89186			0.00		0	
Total ASN509 SPOT									0.00		0	
Total For ASN509									0.00		0	
ASN51: On 21/12/2026 Spot Bond			10.06000	97.82338	10.06000	97.79714			0.00		0	
Total ASN510 SPOT									0.00		0	
Total For ASN510									0.00		0	
ASN51: On 21/12/2026 Spot Bond			10.06000	97.82338	10.06000	97.79714			0.00		0	
Total ASN511 SPOT									0.00		0	
Total For ASN511									0.00		0	
ASN52: On 31/07/2024 Spot Bond			8.63500	103.41826	8.63500	103.39450			0.00		0	
Total ASN522 SPOT									0.00		0	
Total For ASN522									0.00		0	
ASN52: On 31/07/2024 Spot Bond			10.58500	103.97563	10.58500	103.94649			0.00		0	
Total ASN525 SPOT									0.00		0	
Total For ASN525									0.00		0	
ASN53: On 31/07/2024 Spot Bond			10.53500	103.96136	10.53500	103.93236			0.00		0	
Total ASN530 SPOT									0.00		0	
Total For ASN530									0.00		0	
ASN53: On 31/01/2024 Spot Bond			10.03500	103.62176	10.03500	103.59420			0.00		0	
Total ASN532 SPOT									0.00		0	
Total For ASN532									0.00		0	
ASN53: On 31/01/2024 Spot Bond			10.03500	103.62176	10.03500	103.59420			0.00		0	
Total ASN538 SPOT									0.00		0	

Contract 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 ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	101.11103				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.38463				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	100.91435				0.00	20,000,000,000	20,000,000,000
Total ASN542 SPOT										0.00	20,000,000,000	20,000,000,000
Total For ASN542										0.00	20,000,000,000	20,000,000,000
ASN54 On 31/07/2023 Spot Bond			10.67000	103.08920	10.67000	103.06008				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.76000	101.76711	10.76000	102.74854				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.62000	103.04363	10.62000	103.01467				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	101.61765				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	100.56119				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	101.54286				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57 On 13/02/2023 Spot Bond					0.00000	101.26214				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57 On 20/12/2022 Spot Bond					0.00000	101.14761				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58 On 13/02/2023 Spot Bond					0.00000	101.30586				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 18/03/2024 Spot Bond					0.00000	95.75565				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2023 Spot Bond			9.67000	102.59856	9.67000	102.57191				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.82842				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.70487				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	100.49739				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.54018				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	101.97721				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	99.44028				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN607 On 31/01/2030 Spot Bond					0.00000	100.44165				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610 On 31/03/2023 Spot Bond					0.00000	101.33664				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN611 On 06/05/2024 Spot Bond					0.00000	93.82427				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN61: On 21/12/2026 Spot Bond					0.00000	101.23617				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	102.08817				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.16814				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.18502				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	102.00114				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.06590				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.32111				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.42478				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.71628				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.34439				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.50372				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.85426				0.00	0	
Total ASN646 SPOT										0.00	0	

Contract 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 ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.26377				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	99.74928				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	99.90615				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	102.12243				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.17580				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.37596				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.42321				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.00693				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	97.05750				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.25857				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.38117				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.42505				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN693 On 31/01/2030 Spot Bond					0.00000	100.71389				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN694 On 31/01/2030 Spot Bond					0.00000	100.42475				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN700 On 20/06/2026 Spot Bond					0.00000	101.26565				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN700 On 20/06/2026 Spot Bond					0.00000	101.27353				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN702 On 20/06/2024 Spot Bond					0.00000	101.60499				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN703 On 09/11/2026 Spot Bond					0.00000	100.19153				0.00	0	10,150,000.00
Total ASN707 SPOT										0.00	0	10,150,000.00
Total For ASN707										0.00	0	10,150,000.00
ASN710 On 04/05/2024 Spot Bond					0.00000	100.22192				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN713 On 19/08/2023 Spot Bond					0.00000	99.90068				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN714 On 31/03/2032 Spot Bond					0.00000	101.27676				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN715 On 15/09/2033 Spot Bond					0.00000	101.68305				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716 On 30/09/2024 Spot Bond					0.00000	101.01864				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN72: On 12/06/2024 Spot Bond					0.00000	101.42281				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.61667				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.41454				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.85356				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.27307				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.22624				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.24201				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	95.86555				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.39827				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.51020				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.44058				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.76384	9.76384	9.76384	106.69134				0.00	0	
Total ASN783 SPOT										0.00	0	

Contract 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 ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.68322				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.05500	10.05500	10.05500	103.15158				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.43711				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.39601				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.39650				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	100.38034				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	101.11215				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	101.08388				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	101.04883				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.81305				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.30257				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	97.15482				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN823 On 08/04/2025 Spot Bond					0.00000	100.85012				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.99003				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.98798				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN826 On 14/04/2027 Spot Bond					0.00000	100.88155				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	100.78515				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	100.78515				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN833 On 31/01/2025 Spot Bond					0.00000	100.43718				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN834 On 20/06/2026 Spot Bond					0.00000	101.28171				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN837 On 21/04/2027 Spot Bond					0.00000	100.60120				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN838 On 21/04/2027 Spot Bond					0.00000	100.59756				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN839 On 21/04/2027 Spot Bond					0.00000	100.59756				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	

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 22/04/2027 Spot Bond					0.00000	100.55585				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	107.51948				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	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.43170				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.42941				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	101.22633				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	101.25802				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	101.85363				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.71295				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	

Contract 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 ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	100.39498				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	109.42831				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	105.16525				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.43950				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.43950				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	101.24195				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.32041				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.32041				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	101.24052				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.16646				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.43123				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.41548				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	100.36772				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.51002				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.70660				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	101.23215				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	101.40310				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.21000	107.26084	11.21000	103.83961				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	101.39973				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.37318				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.21047				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.72850				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.59890				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN91(On 31/07/2027 Spot Bond					0.00000	101.52146				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91(On 31/07/2027 Spot Bond					0.00000	101.48758				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91(On 31/08/2027 Spot Bond					0.00000	101.41975				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91(On 31/08/2027 Spot Bond					0.00000	101.44352				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92(On 31/08/2027 Spot Bond					0.00000	101.44634				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92(On 31/08/2027 Spot Bond					0.00000	101.46888				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	101.36841				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	101.32168				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93(On 20/12/2025 Spot Bond					0.00000	101.13364				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93(On 06/02/2023 Spot Bond					0.00000	100.83413				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	101.72204				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	101.00056				0.00	0	
Total ASN937 SPOT										0.00	0	

Contract 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 ASN937										0.00	0	
ASN93: On 31/01/2030 Spot Bond					0.00000	100.41293				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.80825				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.72750				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	100.67732				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.64657				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94: On 20/06/2027 Spot Bond					0.00000	100.49990				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95: On 20/06/2027 Spot Bond					0.00000	101.12948				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95: On 31/08/2027 Spot Bond					0.00000	100.35185				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95: On 31/07/2027 Spot Bond					0.00000	100.33982				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95: On 20/12/2027 Spot Bond					0.00000	100.21518				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95: On 20/12/2025 Spot Bond					0.00000	100.19252				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95: On 20/12/2024 Spot Bond					0.00000	100.18115				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.55484				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.15530				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.22000	99.68208	7.22000	99.66266				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.74606				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.67632				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.77297				0.00	0	500,000,00
Total BAW37 SPOT										0.00	0	500,000,00
Total For BAW37										0.00	0	500,000,00
BAW38 On 12/07/2027 Spot Bond					0.00000	101.09206				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	99.89716				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.08551				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.96000	11.96000	11.96000	102.16756				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.64756				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA7ϵ On 31/03/2023 Spot Bond					0.00000	101.52152				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA7ϵ On 31/03/2023 Spot Bond					0.00000	101.77106				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA8ϵ On 30/06/2023 Spot Bond					0.00000	100.76349				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8ϵ On 30/09/2023 Spot Bond					0.00000	101.63982				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA8ϵ On 31/12/2023 Spot Bond					0.00000	101.49960				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA8ϵ On 31/03/2023 Spot Bond					0.00000	101.46063				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA8ϵ On 31/03/2024 Spot Bond					0.00000	101.62477				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA8ϵ On 31/03/2024 Spot Bond					0.00000	103.87659				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA8ϵ On 30/06/2024 Spot Bond					0.00000	99.62676				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA9ϵ On 30/06/2024 Spot Bond					0.00000	101.59863				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9ϵ On 30/06/2023 Spot Bond					0.00000	101.40333				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA9ϵ On 30/09/2024 Spot Bond					0.00000	101.43527				0.00	0	
Total BAYA92 SPOT										0.00	0	

Contract 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 BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.40283				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	102.25788				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.39001				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	100.54996				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	101.50071				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	101.49983				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	101.45474				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	101.66167				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.85716				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.69438				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/06/2023 Spot Bond					0.00000	102.07812				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	101.66203				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	101.64932				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB22 On 30/09/2023 Spot Bond					0.00000	101.66167				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB23 On 30/09/2024 Spot Bond					0.00000	101.66203				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.06500	9.06500	9.06500	96.68090				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.25234				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.64860				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.49716				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.53896				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.23497				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.43342				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.09171				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX40 On 16/09/2033 Spot Bond					0.00000	79.45390				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	102.97504				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.39783				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.44768				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.29000	101.30099	8.29000	101.27827				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.65107				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.77405				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	101.09309				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.11994				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.42358				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.89460				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.47000				0.00	0	
Total BNPP04 SPOT										0.00	0	

Contract 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 BNPP04										0.00	0	
BNPP0: On 05/01/2025 Spot Bond					0.00000	95.13300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0: On 03/01/2025 Spot Bond					0.00000	66.27300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0: On 06/07/2026 Spot Bond					0.00000	48.79700				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	101.03144				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	99.92356				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	99.88168				0.00	0	443,000,00
Total BPPF20 SPOT										0.00	0	443,000,00
Total For BPPF20										0.00	0	443,000,00
BPPF2: On 26/02/2023 Spot Bond					0.00000	99.86741				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.01387				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.91184				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.30653				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.07099				0.00	50,000,000	50,000,00

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 BPPF32 SPOT										0.00	50,000,000	50,000,000
Total For BPPF32										0.00	50,000,000	50,000,000
BPPF32 On 10/05/2023 Spot Bond					0.00000	100.26813				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF34 On 03/07/2023 Spot Bond					0.00000	100.16944				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF35 On 11/01/2024 Spot Bond					0.00000	100.15383				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BWZJ23 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	
BWZJ23 On 29/03/2024 Spot Bond					0.00000	101.13603				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ24 On 11/02/2025 Spot Bond					0.00000	100.54039				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.23253				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.12995				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.56000	107.34384	8.56000	107.31926				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.86000	108.97791	8.86000	108.95210				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.41000	105.52096	9.41000	105.49417				0.00	0	124,816,000
Total CCT03 SPOT										0.00	0	124,816,000
Total For CCT03										0.00	0	124,816,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT04 On 17/07/2027 Spot Bond			10.45000	10.45000	10.45000	102.35687				0.00	0	51,887,65
Total CCT04 SPOT										0.00	0	51,887,65
Total For CCT04										0.00	0	51,887,65
CGR42 On 03/08/2023 Spot Bond					0.00000	100.41577				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	102.11072				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	102.23066				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.68840				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.72040				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.40492				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	103.38419	4.77000	102.18800				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.96200				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.26861				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.30500	103.22518	9.30500	103.19925				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	

Contract 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 CLN364										0.00	0	
CLN364 On 20/03/2024 Spot Bond			8.70700	107.37058	8.70700	105.69700				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	100.28467				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 20/03/2024 Spot Bond					0.00000	104.10632				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			11.05000	101.08234	11.05000	101.05231				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond			6.50000	111.38102	6.50000	104.22900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	103.41800				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 31/01/2025 Spot Bond			6.32000	155.63612	6.32000	155.60001				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			8.43000	148.97911	8.43000	148.93632				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 19/11/2022 Spot Bond					0.00000	99.90006				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 04/09/2024 Spot Bond			8.95000	103.87753	8.95000	103.85241				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.95781				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2024 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 CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.55958				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 20/12/2022 Spot Bond					0.00000	101.40559				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 15/03/2025 Spot Bond				100.00000	0.00000	101.34912				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	100.39252				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	99.81071				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 12/03/2023 Spot Bond					0.00000	101.36894				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	99.75900				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/03/2023 Spot Bond				100.00000	0.00000	101.32486				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.75598				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.60670				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	100.55590				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN52{ On 25/11/2022 Spot Bond					0.00000	99.81499				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN53 On 12/03/2023 Spot Bond					0.00000	101.36894				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	101.29760				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.70876				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			10.29000	103.56738	10.29000	103.53914				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	100.29965				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.51483				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.80436				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	154.67200				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.88746				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.76000	103.19540	9.76000	103.16868				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.81000	101.90340	9.81000	101.87645				0.00	0	
Total CLN547 SPOT										0.00	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 CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.90000	100.82224	9.90000	100.79533				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond			9.95000	9.95000	9.95000	315.49164				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	
CLN553 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	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.04583				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.01606				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	99.84178				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.86700				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	132.24200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.14318				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.26000	99.94721	10.26000	99.88521				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.76000	101.17872	9.76000	101.15210				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.44011				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.02298				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.13938				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.55490				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.13757				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.99000	100.13628	9.99000	100.10932				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.01854				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.13805				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.31507				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.39206				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.68828				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN579 On 02/04/2024 Spot Bond					0.00000	101.08420				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.16607				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	101.47228				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	100.69458				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	101.88391				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	103.68075				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	104.86098				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	101.22993				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	103.28794				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	103.15697				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.74000	154.86986	4.74000	124.36966				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	102.12658				0.00	0	
Total CLN593 SPOT										0.00	0	

Contract 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 CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.27273				0.00	460,000,000	230,000,000
Total CLN595 SPOT										0.00	460,000,000	230,000,000
Total For CLN595										0.00	460,000,000	230,000,000
CLN595 On 24/11/2024 Spot Bond					0.00000	101.80864				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.23000	9.23000	9.23000	104.27564				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.04151				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.29700				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	101.22993				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.22993				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.90900				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.81500	8.81500	8.81500	102.33888				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.21750				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	99.34965				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.47655				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.72909				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	99.89006				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.39000	100.44788	9.39000	100.42308				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	
CLN61 On 23/10/2024 Spot Bond					0.00000	100.52912				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.60801				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.48223				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 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	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.82604				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 20/12/2029 Spot Bond					0.00000	95.63300				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.79923				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN618 On 20/12/2022 Spot Bond					0.00000	101.38858				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.63157				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.43451				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	100.87946				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	96.52900				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.52103				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			7.60000	103.04105	7.60000	103.01990				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	99.90264				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	98.87573				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.74000	62.14252	12.74000	81.76604				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	99.91678				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.46000	100.07299	10.46000	100.04528				0.00	0	
Total CLN630 SPOT										0.00	0	

Contract 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 CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	99.90296				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond					0.00000	99.91592				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.04346				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/11/2024 Spot Bond					0.00000	100.18580				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	102.23524				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	99.91476				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	99.90328				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2023 Spot Bond					0.00000	100.00426				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	99.89692				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.66885				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	99.91444				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.21222				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.56011				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.21382				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.02203				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.63801				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	99.90328				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	99.91700				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	99.90328				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	97.96200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.41570				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.35171				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65 On 20/06/2025 Spot Bond					0.00000	101.69727				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	100.47100				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	100.81400				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	125.04700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	149.48600				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	101.85079				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	100.17892				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	99.88930				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 02/05/2023 Spot Bond					0.00000	102.25217				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN66 On 18/09/2024 Spot Bond					0.00000	102.56139				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67 On 27/02/2023 Spot Bond					0.00000	101.74585				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	99.89586				0.00	0	
Total CLN671 SPOT										0.00	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 CLN671										0.00	0	
CLN67: On 31/01/2025 Spot Bond			5.18846	159.35933	5.18846	129.48090				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67: On 31/01/2025 Spot Bond			5.18846	159.35933	5.18846	129.48174				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	99.89427				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	99.89004				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67: On 21/12/2026 Spot Bond					0.00000	101.20517				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68: On 28/02/2023 Spot Bond					0.00000	101.66974				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68: On 19/08/2025 Spot Bond					0.00000	101.73892				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68: On 07/12/2023 Spot Bond					0.00000	101.39505				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	101.16503				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	101.18985				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68: On 12/02/2025 Spot Bond					0.00000	100.19708				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68: On 21/12/2026 Spot Bond					0.00000	101.36008				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.35987				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	103.59778				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	101.18356				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.22862				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	99.99959				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	86.59563				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	85.09168				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.45184				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	101.50663				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	85.95742				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.31753				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.15482				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	99.88792				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.97077				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.20658				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	83.54022				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	83.78196				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	101.22741				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.00986				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.21278				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.21278				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.21278				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	82.58378				0.00	0	
Total CLN717 SPOT										0.00	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 CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.23394				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	81.58574				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	81.90661				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.45770				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.61342				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.13685				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.13685				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.13685				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.15235				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.15235				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.15235				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.09968				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.13234				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.76741				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	101.22839				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.25194				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	95.87898				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.60517				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.88046				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	114.45200				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	94.59975				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	99.90434				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.31441				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN74: On 31/01/2030 Spot Bond					0.00000	103.21474				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	96.12300				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	100.67558				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74: On 28/02/2024 Spot Bond					0.00000	101.92230				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74: On 21/12/2022 Spot Bond					0.00000	101.22856				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	100.43254				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74: 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	
CLN75: On 11/09/2026 Spot Bond					0.00000	101.32392				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75: On 01/10/2026 Spot Bond					0.00000	100.98662				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75: 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	
CLN75: 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	
CLN75: On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.17560				0.00	0	
Total CLN754 SPOT										0.00	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 CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.60420				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.22086				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.17319				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.41582				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	100.14280				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.54102				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	94.30768				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	102.17560				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.36686				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	105.79851				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	101.59394				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	82.95668				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	88.47013				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.83310				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.44477				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			7.27500	7.27500	7.27500	121.59213				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.74712				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN777 On 31/08/2026 Spot Bond					0.00000	102.04525				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.38916				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.39145				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond					0.00000	102.57011				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.43477				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.40285				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	100.40787				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	101.24051				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	101.10440				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	101.24051				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	108.07959				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	107.91226				0.00	0	
Total CLN789 SPOT										0.00	0	

Contract 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 CLN789										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.43490				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	97.28000				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.43490				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	101.41596				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.43490				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN79 On 31/03/2026 Spot Bond					0.00000	101.24058				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.43490				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN79 On 31/01/2024 Spot Bond					0.00000	100.43505				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN79 On 31/01/2026 Spot Bond					0.00000	100.43690				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN80 On 31/01/2026 Spot Bond					0.00000	100.43690				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN80 On 28/02/2026 Spot Bond					0.00000	101.86421				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN80 On 31/01/2025 Spot Bond					0.00000	87.86330				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.39282				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	100.70798				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	100.43932				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.87499				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.40742				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	101.14317				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.06500	96.70445	9.06500	96.68090				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.15080				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	100.67259				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 31/01/2025 Spot Bond					0.00000	100.43490				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN816 On 31/07/2025 Spot Bond					0.00000	100.43512				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.43932				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	100.38920				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.43490				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.43512				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	101.24058				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 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	
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.43512				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	100.43512				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond					0.00000	100.43483				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN827 On 31/07/2025 Spot Bond					0.00000	100.43512				0.00	0	
Total CLN827 SPOT										0.00	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 CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	88.80345				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.43490				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	105.13487				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.48504				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.43483				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.35500	9.35500	9.35500	101.97516				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.85349				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	101.85363				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	101.85364				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	101.85354				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	101.24058				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	101.21529				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN84(On 02/05/2023 Spot Bond					0.00000	101.17668				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	94.51200				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	94.00900				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	93.77300				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN84 On 07/09/2026 Spot Bond					0.00000	101.45303				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN84 On 02/05/2023 Spot Bond					0.00000	101.11289				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN84 On 02/05/2023 Spot Bond					0.00000	101.12604				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN84 On 31/03/2025 Spot Bond					0.00000	101.24058				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN84 On 31/03/2027 Spot Bond					0.00000	101.24058				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN84 On 31/03/2029 Spot Bond					0.00000	101.24022				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN85 On 31/07/2025 Spot Bond					0.00000	100.46480				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN85 On 27/09/2028 Spot Bond					0.00000	101.49356				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.22633				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85 On 20/06/2027 Spot Bond					0.00000	101.29256				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.39185				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.42336				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN85 On 23/09/2026 Spot Bond					0.00000	101.44893				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN85 On 06/08/2023 Spot Bond					0.00000	100.43936				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN85 On 28/02/2024 Spot Bond				100.00000	0.00000	84.60829				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86 On 31/07/2025 Spot Bond					0.00000	100.43512				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	101.30517				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	101.21056				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN86 On 09/03/2028 Spot Bond					0.00000	101.44513				0.00	0	
Total CLN863 SPOT										0.00	0	

Contract 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 CLN863										0.00	0	
CLN86 On 31/07/2025 Spot Bond					0.00000	114.83172				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN86 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	99.51400				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN86 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	101.93800				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN86 On 31/01/2025 Spot Bond					0.00000	100.48273				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN86 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	87.46044				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN86 On 15/07/2029 Spot Bond					0.00000	100.38021				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN87 On 31/07/2027 Spot Bond					0.00000	100.38464				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN87 On 31/07/2027 Spot Bond					0.00000	100.38235				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN87 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	83.96407				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87 On 31/08/2025 Spot Bond					0.00000	101.85349				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN87 On 20/06/2027 Spot Bond					0.00000	101.24999				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN87 On 29/10/2025 Spot Bond					0.00000	100.54352				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.54352				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 24/04/2023 Spot Bond					0.00000	100.47703				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN877 On 31/01/2030 Spot Bond					0.00000	100.37915				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	101.04151				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	101.03540				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	85.59802				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	100.37778				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	84.36037				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.14964				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.14964				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	82.97031				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN887 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	83.11971				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN888 On 15/09/2027 Spot Bond			5.69000	5.69000	5.69000	122.22785				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN889 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	
CLN890 On 20/12/2027 Spot Bond					0.00000	101.28610				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN891 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	
CLN892 On 20/12/2027 Spot Bond					0.00000	101.19222				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN893 On 31/07/2025 Spot Bond					0.00000	100.43512				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN894 On 20/12/2025 Spot Bond					0.00000	101.08642				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN895 On 31/08/2025 Spot Bond					0.00000	101.14969				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN896 On 30/09/2027 Spot Bond					0.00000	101.08869				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN897 On 02/04/2026 Spot Bond					0.00000	100.92329				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN898 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN898 SPOT										0.00	0	

Contract 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 CLN898										0.00	0	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	65.32063				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN900 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	64.82795				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN901 On 20/12/2027 Spot Bond			11.44500	11.44500	11.44500	107.40918				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN902 On 20/12/2027 Spot Bond					0.00000	100.53950				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN903 On 20/12/2027 Spot Bond			10.84500	10.84500	10.84500	103.15078				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN904 On 15/09/2029 Spot Bond					0.00000	100.42069				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN905 On 20/12/2029 Spot Bond					0.00000	100.38218				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	100.35619				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	100.22603				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN908 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN909 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.92000	106.71005	9.92000	106.68183				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.05000	105.81472	11.05000	105.78364				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.01000	103.33306	11.01000	103.30281				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.38500	101.02237	9.38500	100.99728				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.82000	91.30399	12.82000	91.27282				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.41000	96.42468	11.41000	96.39545				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.91582				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.95475				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.16000	10.16000	10.16000	100.42267				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.79673				0.00	0	500,000,00
Total DSY04 SPOT										0.00	0	500,000,00
Total For DSY04										0.00	0	500,000,00
DSY05 On 21/08/2023 Spot Bond					0.00000	100.10003				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.38895				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	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
DSY07 On 21/05/2029 Spot Bond					0.00000	99.91373				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.08980				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.03579				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	101.13488				0.00	0	900,000,00
Total DTF003 SPOT										0.00	0	900,000,00
Total For DTF003										0.00	0	900,000,00
DTF004 On 14/09/2025 Spot Bond					0.00000	101.16267				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.90000	102.75377	7.90000	102.73202				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	82.24249	100.00000	82.06639				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	82.24249	100.00000	82.06639				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.47000	102.64821	9.47000	102.62241			325,877,852,000.00		34,411,600	34,411,600
Total DV24 SPOT									325,877,852,000.00		34,411,600	34,411,600
Total For DV24									325,877,852,000.00		34,411,600	34,411,600
DV24/R On 18/02/2024 Spot Bond			9.69000	102.39385	9.69000	102.36752			0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.39385	9.69000	102.36752			0.00	0	0	
Total DV24/R2023 SPOT									0.00	0	0	
Total For DV24/R2023									0.00	0	0	
DV27 On 02/02/2027 Spot Bond			10.36000	99.57675	10.36000	99.54942			0.00	0	0	
Total DV27 SPOT									0.00	0	0	
Total For DV27									0.00	0	0	
DV29 On 18/02/2029 Spot Bond			11.45500	96.55745	11.45500	96.52823			0.00	0	0	
Total DV29 SPOT									0.00	0	0	
Total For DV29									0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.49390	10.10000	102.46646			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
DV29/R On 18/02/2029 Spot Bond			10.10000	102.49390	10.10000	102.46646				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	99.63815				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.20135				0.00	0	200,000,00
Total DVF25 SPOT										0.00	0	200,000,00
Total For DVF25										0.00	0	200,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	98.75709				0.00	0	2,200,000,00
Total DVF26 SPOT										0.00	0	2,200,000,00
Total For DVF26										0.00	0	2,200,000,00
DVF27 On 02/04/2029 Spot Bond					0.00000	99.06934				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	101.35756				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
DVFB25 On 31/05/2024 Spot Bond					0.00000	100.43000				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.86358				0.00	0	13,500,000,00
Total DVFB26 SPOT										0.00	0	13,500,000,00
Total For DVFB26										0.00	0	13,500,000,00
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.35501				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	98.78671				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.36815				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	100.70761				0.00	0	
Total DVFB30 SPOT										0.00	0	

Contract 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 DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.31646				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	102.07994				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.46055				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.86000	103.09253	8.86000	103.06785				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.58000	116.80020	5.58000	116.77511				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.40000	103.01248	5.40000	102.99109				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	148.77168	2.25000	148.75327				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.33000	157.73093	4.33000	157.70234				0.00	0	84,000,00
Total EL28 SPOT										0.00	0	84,000,00
Total For EL28										0.00	0	84,000,00
EL29 On 19/11/2029 Spot Bond			4.29500	143.45032	4.29500	143.42473				0.00	0	83,000,00
Total EL29 SPOT										0.00	0	83,000,00
Total For EL29										0.00	0	83,000,00
EL30 On 29/07/2030 Spot Bond			4.30000	139.87461	4.30000	139.84964				0.00	0	86,000,00
Total EL30 SPOT										0.00	0	86,000,00
Total For EL30										0.00	0	86,000,00
EL31 On 02/06/2031 Spot Bond			5.40000	120.15602	5.40000	120.13097				0.00	0	91,000,00
Total EL31 SPOT										0.00	0	91,000,00
Total For EL31										0.00	0	91,000,00
EL36 On 31/01/2036 Spot Bond			5.37000	105.56417	5.37000	105.54234				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/12 On 31/01/2036 Spot Bond			2.25000	148.77168	2.25000	148.75327				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	172.21556				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	169.42525				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	158.56570				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	131.71823				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	130.79678				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	127.55087				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	118.57233				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	114.18329				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	116.00711				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	96.04484				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN016 On 17/02/2023 Spot Bond					0.00000	100.31969				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	103.02649				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	105.93304				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	103.19177				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	104.14104				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.47000	99.82383	10.47000	99.79570				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.45500	12.45500	12.45500	92.29814				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.50500	12.50500	12.50500	96.12911				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			10.56000	10.56000	10.56000	103.69212				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.56000	10.56000	10.56000	103.58847				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07P On 17/07/2032 Spot Bond			12.43000	12.43000	12.43000	100.02002				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.69000	11.69000	11.69000	101.52939				0.00	0	
Total EMM08P SPOT										0.00	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 EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.93000	14.93000	14.93000	95.22563				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.84544				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.40472				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.31154				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.61709				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.70652				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.47239				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.29087				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.31961				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	100.14792				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	101.21248				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC5 On 10/11/2023 Spot Bond					0.00000	100.14050				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	101.91117				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.93763				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	102.29475				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond					0.00000	100.38352				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	101.12684				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.83876				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	100.19274				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01: On 11/11/2023 Spot Bond					0.00000	100.11890				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01: On 11/11/2025 Spot Bond					0.00000	100.12507				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01: On 11/11/2027 Spot Bond					0.00000	100.12717				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B: On 17/05/2025 Spot Bond					0.00000	99.99982				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	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
ERS3B' On 17/05/2027 Spot Bond					0.00000	99.99999				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	99.99980				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	99.99999				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2' On 17/08/2023 Spot Bond					0.00000	100.00008				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2' On 17/05/2025 Spot Bond					0.00000	99.99984				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3' On 17/05/2027 Spot Bond					0.00000	99.99999				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.55000	103.54358	7.55000	103.52246				0.00	0	125,686,60
Total ES23 SPOT										0.00	0	125,686,60
Total For ES23										0.00	0	125,686,60
ES23/R On 25/01/2023 Spot Bond			10.00000	103.07961	10.00000	103.05189				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.48000	96.38519	9.48000	96.36067			16,838,918,256,000.00	1,776,257,200	4,551,003,70	
Total ES26 SPOT									16,838,918,256,000.00	1,776,257,200	4,551,003,70	
Total For ES26									16,838,918,256,000.00	1,776,257,200	4,551,003,70	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.99917	7.85000	100.97781			0.00	0		
Total ES26/R186 SPOT									0.00	0		
Total For ES26/R186									0.00	0		
ES33 On 15/09/2033 Spot Bond			12.08000	74.03997	12.04000	74.20773			965,636,544,000.00	79,936,800	1,383,176,60	
Total ES33 SPOT									965,636,544,000.00	79,936,800	1,383,176,60	
Total For ES33									965,636,544,000.00	79,936,800	1,383,176,60	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.31022	7.50000	101.28961			0.00	0		
Total ES33/R209 SPOT									0.00	0		

Contract 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 ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.33500	72.49215	12.28000	72.77730			611,929,482,000.00	49,609,200	5,729,850,30
Total ES42 SPOT									611,929,482,000.00	49,609,200	5,729,850,30
Total For ES42									611,929,482,000.00	49,609,200	5,729,850,30
ES42/R On 25/04/2042 Spot Bond			8.50000	100.55036	8.50000	100.52738			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.42000	11.42000	11.42000	103.21467			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond			13.99500	13.99500	13.99500	98.39906			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.40718			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.91485			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.04333			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.38352			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.57245			0.00	0	
Total FIFB19 SPOT									0.00	0	
Total For FIFB19									0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.38566			0.00	0	
Total FIFG01 SPOT									0.00	0	
Total For FIFG01									0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.93174			0.00	0	
Total FIFG02 SPOT									0.00	0	
Total For FIFG02									0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	99.89176			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIG03 SPOT										0.00	0	
Total For FIG03										0.00	0	
FIG04 On 22/02/2027 Spot Bond					0.00000	99.88651				0.00	0	
Total FIG04 SPOT										0.00	0	
Total For FIG04										0.00	0	
FIG05 On 22/08/2027 Spot Bond					0.00000	99.88521				0.00	0	
Total FIG05 SPOT										0.00	0	
Total For FIG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.98783				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.43624				0.00	12,859,400,000	4,866,100,000
Total FRB24 SPOT										0.00	12,859,400,000	4,866,100,000
Total For FRB24										0.00	12,859,400,000	4,866,100,000
FRB25 On 19/09/2024 Spot Bond					0.00000	105.22217				0.00	4,000,000	5,001,000,000
Total FRB25 SPOT										0.00	4,000,000	5,001,000,000
Total For FRB25										0.00	4,000,000	5,001,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	102.71998				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.14000	107.78523	9.14000	107.75892				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.96741				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.18082				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.06000	98.04991	9.06000	98.02605				47,112,000,000.00	5,200,000	1,300,000
Total FRB30 SPOT										47,112,000,000.00	5,200,000	1,300,000
Total For FRB30										47,112,000,000.00	5,200,000	1,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB31 On 24/11/2026 Spot Bond					0.00000	100.57748				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.16388				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	101.18416				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.65000	330.11720	4.65000	330.05496				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.64500	3.64500	3.64500	164.59257				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.99000	218.11894	3.99000	218.08153				0.00	0	130,000,00
Total FRBI28 SPOT										0.00	0	130,000,00
Total For FRBI28										0.00	0	130,000,00
FRBI29 On 31/03/2029 Spot Bond			4.84500	4.84500	4.84500	114.01828				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.28500	5.28500	5.28500	233.50929			1,268,400,000,000.00		240,000,000	240,000,00
Total FRBI33 SPOT									1,268,400,000,000.00		240,000,000	240,000,00
Total For FRBI33									1,268,400,000,000.00		240,000,000	240,000,00
FRBI46 On 31/03/2046 Spot Bond			5.51000	97.49895	5.51000	97.47825				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.51000	98.49147	5.51000	98.47073				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.63980	8.63980	8.63980	85.03539				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.68873	8.68873	8.68873	84.13067				0.00	0	
Total FRBZ03 SPOT										0.00	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 FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			4.92000	4.92000	4.92000	160.22768				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.03103				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	100.85645				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.47466				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			10.03400	10.03400	10.03400	102.70273				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	99.91431				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.32118				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.43000	6.43000	6.43000	122.50157				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.16964				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.19710				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			6.26000	6.26000	6.26000	120.29989				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	101.19023				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 14/05/2024 Spot Bond					0.00000	100.01645				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.01727				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.73886				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.14864				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	101.55174				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.89641				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	100.70313				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	101.61929				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.73389				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 20/06/2024 Spot Bond					0.00000	101.17124				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.30212				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.39994				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	101.13186				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.37988				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.39745				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.28951				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	101.39966				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.51776				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	101.31294				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.99269				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	101.46278				0.00	0	
Total FRC326 SPOT										0.00	0	

Contract 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 FRC326										0.00	0	
FRC326 On 27/12/2022 Spot Bond					0.00000	101.60806				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.21935				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 31/05/2024 Spot Bond					0.00000	102.05112				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	101.35267				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.63534				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.18763				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.60146				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	101.19743				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 20/12/2025 Spot Bond					0.00000	101.48141				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.96069				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.65511				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.45051				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.46353				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	101.74733				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	100.58237				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.59613				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35(On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.49580				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.47117				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.47371				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.50902				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.40394				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36(On 31/03/2023 Spot Bond					0.00000	101.08676				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36: On 01/08/2026 Spot Bond					0.00000	100.25794				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	102.40048				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	102.76768				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	93.74649				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.84529				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	92.45725				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	92.62128				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.56521				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.56335				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	94.13031				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.68749				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.67922				0.00	0	
Total FRC376 SPOT										0.00	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 FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.51519				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.20579				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.48286				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	101.32875				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.04041				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.04041				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.02016				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.02016				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38: On 07/12/2023 Spot Bond					0.00000	101.77289				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38: On 30/04/2027 Spot Bond					0.00000	100.43517				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	100.58009				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	101.10977				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	100.15312				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	101.32827				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	100.43513				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.61288				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			14.33000	14.33000	14.33000	98.95449				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.64785				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.69121				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	100.75435				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.78500	10.78500	10.78500	102.48381				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	101.74599				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	99.87493				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC40: On 19/05/2026 Spot Bond			13.03000	13.03000	13.03000	99.73970				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.78000	10.78000	10.78000	104.66959				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40: On 06/07/2027 Spot Bond					0.00000	101.15445				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40: On 13/10/2026 Spot Bond					0.00000	100.89273				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	101.61739				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40: On 23/09/2025 Spot Bond			11.22000	11.22000	11.22000	101.49528				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41: On 30/04/2027 Spot Bond					0.00000	100.43517				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.46691				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	102.04430				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.48361				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.98561				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	101.96049				0.00	0	
Total FRC415 SPOT										0.00	0	

Contract 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 FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	101.32945				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.46687				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	102.03589				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.48008				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 30/04/2026 Spot Bond					0.00000	100.43517				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.49356				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.52116				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.52116				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	101.89662				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.43507				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	101.24249				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	101.30746				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427 On 21/06/2027 Spot Bond					0.00000	101.35860				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC428 On 31/10/2027 Spot Bond					0.00000	100.43524				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC429 On 31/10/2026 Spot Bond					0.00000	100.46522				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC430 On 31/08/2027 Spot Bond					0.00000	101.99498				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC431 On 31/10/2026 Spot Bond					0.00000	100.43510				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC432 On 31/08/2027 Spot Bond					0.00000	101.97106				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC433 On 31/08/2027 Spot Bond					0.00000	102.08435				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC434 On 20/11/2026 Spot Bond					0.00000	99.91405				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC435 On 21/06/2027 Spot Bond					0.00000	101.34466				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC436 On 31/01/2030 Spot Bond			9.67000	9.67000	9.67000	104.61764				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC437 On 31/08/2027 Spot Bond					0.00000	101.07570				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC43 On 31/08/2027 Spot Bond					0.00000	101.09195				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44 On 31/07/2025 Spot Bond					0.00000	100.46929				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	100.61120				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	100.61120				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44 On 20/12/2027 Spot Bond					0.00000	100.72765				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44 On 23/09/2026 Spot Bond					0.00000	100.64078				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44 On 28/10/2023 Spot Bond					0.00000	100.46563				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	100.37796				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.14000	107.73987	5.14000	107.71799				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.25000	117.80193	5.25000	117.77795				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.89916				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.30359				0.00	0	2,000,000.00
Total FRJ24 SPOT										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 For FRJ24										0.00	0	2,000,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.58429				0.00	6,000,000,000	3,000,000,00
Total FRJ25 SPOT										0.00	6,000,000,000	3,000,000,00
Total For FRJ25										0.00	6,000,000,000	3,000,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.19259				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.67768				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.11493				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.75097				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.65416				0.00	0	370,000,00
Total FRJ29 SPOT										0.00	0	370,000,00
Total For FRJ29										0.00	0	370,000,00
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.54748				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.11012				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.84800	4.84800	4.84800	104.05908				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.22000	5.22000	5.22000	118.20084				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.23459				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 31/01/2038 Spot Bond			5.36000	116.26674	5.36000	116.24272				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.30000	233.25267	5.30000	233.20463				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.50000	114.34735	5.50000	114.32331				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.30000	5.30000	5.30000	233.20463				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			4.82000	160.59565	4.82000	160.56477				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	114.43614	3.70500	114.41753				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.30000	117.10114	5.30000	117.07713				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.42000	230.83282	5.42000	230.78453				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.47000	229.83352	5.47000	229.78515				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.00000	163.39036	4.00000	163.36249				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.50000	229.23644	5.50000	229.18803				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.50000	114.34735	5.50000	114.32331				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS126 On 31/03/2028 Spot Bond			4.43000	213.46210	4.43000	213.42298				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.25000	104.69024	6.25000	104.66615				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.64000	211.27975	4.64000	211.23984				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.70000	210.66094	4.70000	210.62079				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.01000	219.36837	6.01000	219.31907				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			6.20000	105.30262	6.20000	105.27854				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.50000	5.50000	5.50000	114.32331				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.48000	114.61920	5.48000	114.59516				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.51000	212.62769	4.51000	212.58828				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.78000	223.75350	5.78000	223.70457				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.64000	211.27975	4.64000	211.23984				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.64000	211.27975	4.64000	211.23984				0.00	0	
Total FRS143 SPOT										0.00	0	

Contract 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 FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.04100	217.57325	4.04100	217.53565				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.77000	160.76434	4.77000	160.73364				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.99000	207.69908	4.99000	207.65791				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.03000	207.29433	5.03000	207.25300				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.74000	160.86566	4.74000	160.83507				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.50500	212.67974	4.50500	212.64033				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.04000	5.04000	5.04000	207.15190				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 16/10/2024 Spot Bond					0.00000	100.72409				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 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	
FRS176 On 18/09/2023 Spot Bond					0.00000	101.31362				0.00	762,000,000	190,500,000
Total FRS180 SPOT										0.00	762,000,000	190,500,000
Total For FRS180										0.00	762,000,000	190,500,000
FRS180 On 27/09/2025 Spot Bond					0.00000	101.23793				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	171.05260				0.00	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 FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	134.16184				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	189.65607				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	255.52183				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.21075				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.23099				0.00	862,400,000	215,600,000
Total FRS199 SPOT										0.00	862,400,000	215,600,000
Total For FRS199										0.00	862,400,000	215,600,000
FRS199 On 12/08/2025 Spot Bond					0.00000	100.01655				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.73021				0.00	458,000,000	114,500,000
Total FRS201 SPOT										0.00	458,000,000	114,500,000
Total For FRS201										0.00	458,000,000	114,500,000
FRS201 On 14/10/2025 Spot Bond					0.00000	100.77132				0.00	440,000,000	110,000,000
Total FRS206 SPOT										0.00	440,000,000	110,000,000
Total For FRS206										0.00	440,000,000	110,000,000
FRS206 On 18/11/2024 Spot Bond					0.00000	99.97878				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS21(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	
FRS22(On 20/12/2024 Spot Bond					0.00000	101.08438				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22(On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22(On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22(On 21/12/2027 Spot Bond					0.00000	101.19743				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22(On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22(On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23(On 14/08/2027 Spot Bond					0.00000	100.01828				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23(On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23(On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23(On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	

Contract 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 FRS233										0.00	0	
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23: On 31/03/2032 Spot Bond					0.00000	123.15351				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23: On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23: On 13/10/2023 Spot Bond					0.00000	107.17559				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24: On 31/03/2032 Spot Bond					0.00000	107.25751				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24: On 04/12/2022 Spot Bond					0.00000	100.31720				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24: On 12/12/2025 Spot Bond					0.00000	70.79958				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	102.10094				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	110.48026				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	100.93069				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	98.06221				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	101.46361				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	114.60426				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	101.62227				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	101.94411				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 31/03/2032 Spot Bond					0.00000	101.22679				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	116.47220				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.23336				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS270 On 31/03/2032 Spot Bond					0.00000	101.22809				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS270 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS27 On 30/09/2024 Spot Bond					0.00000	101.45417				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	101.55072				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.23525				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	101.28147				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.30500	10.30500	10.30500	97.66090				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.30500	10.30500	10.30500	97.66090				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.50849				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	97.52150				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			11.59900	11.59900	11.59900	92.25446				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	94.05889				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	93.31941				0.00	0	
Total FRS292 SPOT										0.00	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 FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	98.29241				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	102.90634				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	106.03016				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 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	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.02189				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS304 On 06/07/2023 Spot Bond					0.00000	100.97281				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.43517				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2023 Spot Bond					0.00000	99.92219				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	106.57618				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS309 On 21/09/2023 Spot Bond			9.56000	9.56000	9.56000	102.45612				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS310 On 21/09/2023 Spot Bond					0.00000	101.31377				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	105.31242				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS312 On 27/04/2024 Spot Bond					0.00000	100.41771				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS313 On 07/12/2023 Spot Bond			4.29000	4.29000	4.29000	331.23692				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.67000	333.34181	3.67000	333.28770				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS37 On 07/12/2023 Spot Bond			4.03000	4.03000	4.03000	332.09459				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS62 On 04/11/2026 Spot Bond					0.00000	100.28870				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.20000	108.13747	5.20000	108.11558				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.79000	67.71536	4.79000	113.58942				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.89000	3.89000	3.89000	163.74240				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.17000	4.17000	4.17000	162.77750				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.09000	5.09000	5.09000	328.61904				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.71000	7.71000	7.71000	101.66311		112,720,200,000.00		14,620,000	7,310,00	
Total FRX23 SPOT								112,720,200,000.00		14,620,000	7,310,00	
Total For FRX23								112,720,200,000.00		14,620,000	7,310,00	
FRX24 On 10/12/2024 Spot Bond			8.46500	108.95520	8.46500	108.93052				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.78000	105.30041	8.78000	105.27582				0.00	0	7,640,000,00
Total FRX25 SPOT										0.00	0	7,640,000,00
Total For FRX25										0.00	0	7,640,000,00
FRX26 On 01/10/2026 Spot Bond			9.01500	102.78728	9.01500	102.76238		100,515,447,000.00		11,149,800	5,574,90	
Total FRX26 SPOT								100,515,447,000.00		11,149,800	5,574,90	
Total For FRX26								100,515,447,000.00		11,149,800	5,574,90	
FRX27 On 07/03/2027 Spot Bond			9.18000	105.52297	9.18000	105.49681				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.07000	107.72273	9.07000	107.69678				0.00	0	
Total FRX28 SPOT										0.00	0	

Contract 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 FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.34500	99.91517	10.34500	99.88778				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.62000	96.20797	10.62000	96.18092				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.71500	100.25408	10.71500	100.22533				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.65000	71.89996	11.65000	71.87761				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.08024				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	99.91834				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	99.92098				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	99.91915				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	99.91861				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.56882				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.58017				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.59689				0.00	0	20,000,000.00

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 GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.60618				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.95385				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.65490				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.72840				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.23357				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.44500	119.28250	4.44500	119.26067			311,150,000,000.00		70,000,000	70,000,000
Total GRL35 SPOT									311,150,000,000.00		70,000,000	70,000,000
Total For GRL35									311,150,000,000.00		70,000,000	70,000,000
GRT07 On 21/02/2024 Spot Bond					0.00000	100.80275				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.42900	102.35826	8.42900	102.33504				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.20411				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.57000	104.05149	7.57000	104.03025				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.47081				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT24 On 09/03/2023 Spot Bond					0.00000	101.44216				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	102.19001				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.88815				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.08094				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.28159				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.84471				0.00	2,200,000,000	1,100,000,000
Total GRT30 SPOT										0.00	2,200,000,000	1,100,000,000
Total For GRT30										0.00	2,200,000,000	1,100,000,000
GRT31 On 28/02/2024 Spot Bond					0.00000	101.55333				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.71360				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.03044				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.48187				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.15140				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.05584				0.00	0	
Total GRT38 SPOT										0.00	0	

Contract 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 GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.37021				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.92130				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.16495				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.41500				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.80618				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.04760				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.83231				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.23943				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.25115				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	100.17763				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.69738				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.21598				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total H10T4 SPOT									0.00	0	
Total For H10T4									0.00	0	
H10T5 On 27/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	25,000,000,000
Total H10T5 SPOT									10,000,000,000,000.00	50,000,000,000	25,000,000,000
Total For H10T5									10,000,000,000,000.00	50,000,000,000	25,000,000,000
H12T1€ On 20/01/2023 Spot Bond					0.00000	100.26189			0.00	0	
Total H12T16 SPOT									0.00	0	
Total For H12T16									0.00	0	
H12T1€ On 31/03/2027 Spot Bond					0.00000	101.24058			0.00	0	
Total H12T19 SPOT									0.00	0	
Total For H12T19									0.00	0	
H12T2C On 04/04/2023 Spot Bond					0.00000	100.87714			0.00	0	
Total H12T20 SPOT									0.00	0	
Total For H12T20									0.00	0	
H12T21 On 30/12/2022 Spot Bond					0.00000	100.94311			0.00	0	
Total H12T21 SPOT									0.00	0	
Total For H12T21									0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	100.36178			0.00	0	
Total H12T22 SPOT									0.00	0	
Total For H12T22									0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.16564			0.00	0	
Total H12T3 SPOT									0.00	0	
Total For H12T3									0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	101.55654			0.00	0	
Total HC5T5 SPOT									0.00	0	
Total For HC5T5									0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.14654			0.00	0	
Total HILB08 SPOT									0.00	0	
Total For HILB08									0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.15411			0.00	0	
Total HILB09 SPOT									0.00	0	
Total For HILB09									0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.38742			0.00	0	
Total HILB11 SPOT									0.00	0	
Total For HILB11									0.00	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
HILB12 On 15/03/2024 Spot Bond					0.00000	101.31692				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.62697				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.16742				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	100.17092				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.05837				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.04539				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	101.10392				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.95000	329.13958	4.95000	329.07490				0.00	0	130,000,00
Total HWAY23 SPOT										0.00	0	130,000,00
Total For HWAY23										0.00	0	130,000,00
HWAY2 On 07/12/2024 Spot Bond			5.08000	5.08000	5.08000	329.87733				0.00	0	130,000,00
Total HWAY24 SPOT										0.00	0	130,000,00
Total For HWAY24										0.00	0	130,000,00
HWAY3 On 28/08/2030 Spot Bond			10.69000	100.58865	10.69000	100.56018				0.00	0	27,000,000,00
Total HWAY30 SPOT										0.00	0	27,000,000,00
Total For HWAY30										0.00	0	27,000,000,00
HWAY3 On 28/02/2033 Spot Bond			5.29000	76.61534	5.29000	108.95269				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.87500	168.79981	11.87500	86.33211			628,745,625,000.00		52,947,000	4,359,973,50
Total HWAY34 SPOT									628,745,625,000.00		52,947,000	4,359,973,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total For HWAY34										628,745,625,000.00	52,947,000	4,359,973,50
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.79415	100.00000	11.76819				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.90000	85.59340	11.90000	85.56652				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	11.79033	100.00000	11.76438				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	101.56431				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.55000	164.94986	3.32000	165.72884				879,731,435,280,000.00	811,191,953,600	679,296,671,70
Total I2025 SPOT										879,731,435,280,000.00	811,191,953,600	679,296,671,70
Total For I2025										879,731,435,280,000.00	811,191,953,600	679,296,671,70
I2029 On 31/03/2029 Spot Bond			3.92000	120.38361	3.97500	119.97502				123,553,755,520,000.00	286,620,856,000	231,022,792,20
Total I2029 SPOT										123,553,755,520,000.00	286,620,856,000	231,022,792,20
Total For I2029										123,553,755,520,000.00	286,620,856,000	231,022,792,20
I2033 On 28/02/2033 Spot Bond			4.61000	112.98225	4.64000	112.65655				582,624,001,765,000.00	343,302,386,500	401,703,343,20
Total I2033 SPOT										582,624,001,765,000.00	343,302,386,500	401,703,343,20
Total For I2033										582,624,001,765,000.00	343,302,386,500	401,703,343,20
I2038 On 31/01/2038 Spot Bond			4.64000	126.76749	4.60000	127.35946				613,074,496,752,000.00	132,128,124,300	425,473,343,40
Total I2038 SPOT										613,074,496,752,000.00	132,128,124,300	425,473,343,40
Total For I2038										613,074,496,752,000.00	132,128,124,300	425,473,343,40
I2046 On 31/03/2046 Spot Bond			4.61000	112.34741	4.61000	112.32627				307,015,587,854,000.00	66,597,741,400	504,277,677,20
Total I2046 SPOT										307,015,587,854,000.00	66,597,741,400	504,277,677,20
Total For I2046										307,015,587,854,000.00	66,597,741,400	504,277,677,20
I2050 On 31/12/2050 Spot Bond			4.65000	114.13273	4.66000	113.91046				312,794,501,820,000.00	67,267,634,800	490,946,430,50
Total I2050 SPOT										312,794,501,820,000.00	67,267,634,800	490,946,430,50
Total For I2050										312,794,501,820,000.00	67,267,634,800	490,946,430,50
IBG01 On 07/02/2025 Spot Bond					0.00000	100.08709				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.83046				0.00	0	1,000,000,00

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 IBG02 SPOT										0.00	0	1,000,000.00
Total For IBG02										0.00	0	1,000,000.00
IBL109 On 07/12/2023 Spot Bond			4.75000	329.79084	4.75000	329.72778				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.16025				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.12829				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.01449				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.73705				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.89268				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	100.98705				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.39758				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.33004				0.00	480,000,000	120,000.00
Total IBL138 SPOT										0.00	480,000,000	120,000.00
Total For IBL138										0.00	480,000,000	120,000.00
IBL141 On 20/02/2023 Spot Bond					0.00000	99.92050				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.18706				0.00	929,600,000	232,400.00
Total IBL145 SPOT										0.00	929,600,000	232,400.00
Total For IBL145										0.00	929,600,000	232,400.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL147 On 03/07/2025 Spot Bond					0.00000	101.04142				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.84722				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.84286				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.92188				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.53109				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.19281				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.43045				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.04722				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.72238				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.73907				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.19753				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	99.71208				0.00	0	5,400,000.00
Total IBL168 SPOT										0.00	0	5,400,000.00

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 IBL168										0.00	0	5,400,000,00
IBL177 On 19/07/2024 Spot Bond					0.00000	100.60379				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.26913				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	99.84011				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.02688				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.14932				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.87983				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.80787				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.20501				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.14006				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.25304				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.93704				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.65158				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.53350				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.47707				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	101.28900				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.42064				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.35364				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.38240				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	99.97939				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.72500	6.72500	6.72500	99.81083				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.72500	6.72500	6.72500	99.80994				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.72500	6.72500	6.72500	99.81731				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.72500	6.72500	6.72500	99.80503				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL215 On 07/03/2023 Spot Bond					0.00000	100.82800				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.21393				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.11350				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.56000	9.56000	9.56000	100.23397				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.89480				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.88790				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.12000	8.12000	8.12000	99.93230				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.16980				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	99.97700				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	99.83746				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	98.42309				0.00	0	
Total IBL226 SPOT										0.00	0	

Contract 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 IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	95.95655				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.44891				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.32061				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.36475				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.17404				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.02000	9.02000	9.02000	103.39509				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.10262				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.13593				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.66403				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	98.52030				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.35903				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.68129				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.68840				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	103.93530				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.41928				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.43608				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.26082				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.96000	9.96000	9.96000	99.47666				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	99.99993				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.12103				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.07000	103.25770	8.07000	102.16235				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.76070				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.20298				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL60 On 17/02/2024 Spot Bond			8.97000	104.04861	8.97000	104.02380				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.34000	99.85943	7.34000	99.83938				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.65800				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.60000	104.52601	9.60000	104.49939				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.05500	101.25249	11.05500	101.26896				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.16000	106.96803	10.16000	106.93907				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.25298				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.51881				0.00	0	500,000,0€
Total IDCG15 SPOT										0.00	0	500,000,0€
Total For IDCG15										0.00	0	500,000,0€
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.10326				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.20058				0.00	0	13,500,000,0€
Total IDCG17 SPOT										0.00	0	13,500,000,0€
Total For IDCG17										0.00	0	13,500,000,0€
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.04781				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.13745				0.00	0	
Total IDCG21 SPOT										0.00	0	

Contract 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 IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	100.70407				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	97.02058				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.24897				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.91000	103.47521	8.91000	103.45057				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.87866				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.74743				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.82401				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.52464				0.00	4,000,000,000	2,000,000,000
Total INLV07 SPOT										0.00	4,000,000,000	2,000,000,000
Total For INLV07										0.00	4,000,000,000	2,000,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	106.41161				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.28059				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.90774				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.19550				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.23425				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.14991				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.22279				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.68144				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.17967				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.18153				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.42801				0.00	0	75,000,0€
Total IPF30 SPOT										0.00	0	75,000,0€
Total For IPF30										0.00	0	75,000,0€
IPF31 On 25/03/2026 Spot Bond					0.00000	100.05006				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.01965				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.32384				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	99.93314				0.00	0	
Total IPFC39 SPOT										0.00	0	
Total For IPFC39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.78694				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.30000	204.58566	5.30000	204.54340				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.34393				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.20000	205.58410	5.20000	205.54218				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.92841				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.62272				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.67423				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.35762				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.73472				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.31800				0.00	0	
Total IVC159 SPOT										0.00	0	

Contract 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 IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.49710				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.90047				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.12912				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.85000	102.96920	7.85000	102.94721				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.82460				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.79821				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.30000	102.09853	7.30000	102.07865				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.40959				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.90000	101.27332	7.90000	101.25164				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.55782				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.84000	101.26037	7.84000	101.23886				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	99.97972				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.55000	6.55000	6.55000	102.82857				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.42416				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	101.10814				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			8.20000	8.20000	8.20000	101.21704				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.90000	8.90000	8.90000	100.54922				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.47047				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.44032				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.77000	6.77000	6.77000	100.77066				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.52000	100.46517	8.52000	100.44214				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.85000	100.77662	5.85000	100.89905				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC221 On 07/02/2023 Spot Bond					0.00000	100.20836				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	102.74243				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.49228				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	99.91513				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	101.11380				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.55116				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.53000	9.53000	9.53000	100.00611				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.97105				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.50500	8.50500	8.50500	101.20648				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond					0.00000	100.73631				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVZ114 On 29/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.71928				0.00	0	
Total IVZ114 SPOT										0.00	0	
Total For IVZ114										0.00	0	
IVZ119 On 28/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.73795				0.00	0	
Total IVZ119 SPOT										0.00	0	

Contract 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 IVZ119										0.00	0	
IVZ120 On 02/12/2022 Spot Bond			6.85000	6.85000	6.85000	99.66333				0.00	0	
Total IVZ120 SPOT										0.00	0	
Total For IVZ120										0.00	0	
IVZ122 On 01/12/2022 Spot Bond			6.85000	6.85000	6.85000	99.68197				0.00	0	
Total IVZ122 SPOT										0.00	0	
Total For IVZ122										0.00	0	
IVZ124 On 08/12/2022 Spot Bond			6.85000	6.85000	6.85000	99.55161				0.00	0	
Total IVZ124 SPOT										0.00	0	
Total For IVZ124										0.00	0	
IVZ125 On 15/12/2022 Spot Bond			6.90000	6.90000	6.90000	99.41739				0.00	0	
Total IVZ125 SPOT										0.00	0	
Total For IVZ125										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.40801				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.66756				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.86032				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.56189				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.66859				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.90873				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.44688				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02(On 15/12/2025 Spot Bond					0.00000	101.28573				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02(On 15/09/2026 Spot Bond					0.00000	101.28915				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02(On 18/02/2025 Spot Bond					0.00000	99.95918				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02(On 04/03/2027 Spot Bond					0.00000	101.46726				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02(On 12/04/2025 Spot Bond					0.00000	100.77782				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02(On 12/04/2027 Spot Bond					0.00000	100.80036				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP02(On 28/09/2025 Spot Bond					0.00000	101.07971				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP02(On 28/09/2027 Spot Bond					0.00000	101.10827				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP02(On 18/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP02(On 18/11/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.66000	115.48937	9.66000	115.45929				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL08 On 28/02/2023 Spot Bond					0.00000	101.98230				0.00	1,520,000,000	760,000,000
Total LGL08 SPOT										0.00	1,520,000,000	760,000,000
Total For LGL08										0.00	1,520,000,000	760,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	103.86131				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.84733				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.40046				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.97485				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	101.18822				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.19979				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.91431				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.91539				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.91377				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.72456				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.87386				0.00	0	
Total MAR02B SPOT										0.00	0	

Contract 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 MAR02B										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	99.98097				0.00	500,000,000	500,000,00
Total MBF068 SPOT										0.00	500,000,000	500,000,00
Total For MBF068										0.00	500,000,000	500,000,00
MBF07: On 28/05/2024 Spot Bond					0.00000	101.56932				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07: On 17/09/2024 Spot Bond					0.00000	101.10137				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	101.53730				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.99258				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	99.87838				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.43234				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.31254				0.00	0	13,500,000,00
Total MBP045 SPOT										0.00	0	13,500,000,00
Total For MBP045										0.00	0	13,500,000,00
MBP04: On 26/02/2024 Spot Bond					0.00000	100.12866				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.35840				0.00	25,000,000,000	25,000,000,00
Total MBP049 SPOT										0.00	25,000,000,000	25,000,000,00
Total For MBP049										0.00	25,000,000,000	25,000,000,00
MBP05: On 12/03/2023 Spot Bond					0.00000	101.29684				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	101.06195				0.00	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 MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.91000	8.91000	8.91000	108.64044				904,721,400,000.00	101,540,000	50,770,00
Total MMIG04 SPOT										904,721,400,000.00	101,540,000	50,770,00
Total For MMIG04										904,721,400,000.00	101,540,000	50,770,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.70495				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.01490				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.23270				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.56000	103.18382	9.56000	103.15750				53,536,000,000.00	5,600,000	1,400,00
Total MML02 SPOT										53,536,000,000.00	5,600,000	1,400,00
Total For MML02										53,536,000,000.00	5,600,000	1,400,00
MML03 On 15/03/2028 Spot Bond					0.00000	102.70839				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.81000	93.15773	9.81000	93.49446				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.01409				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.37000	98.13892	10.37000	98.11196				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.62415				0.00	0	500,000,00
Total MTN10 SPOT										0.00	0	500,000,00
Total For MTN10										0.00	0	500,000,00
MTN12 On 04/06/2023 Spot Bond					0.00000	102.06070				0.00	0	200,000,00
Total MTN12 SPOT										0.00	0	200,000,00
Total For MTN12										0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN13 On 04/06/2025 Spot Bond					0.00000	103.27375				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.86278				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.51610				0.00	0	300,000,00
Total MTN17 SPOT										0.00	0	300,000,00
Total For MTN17										0.00	0	300,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	102.83212				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.98141				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.58599				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.10004				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.26883				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.50500	99.15780	9.50500	99.13279				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.14621				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.98976				0.00	0	700,000,00
Total MTN25 SPOT										0.00	0	700,000,00
Total For MTN25										0.00	0	700,000,00
MTN26 On 29/06/2026 Spot Bond					0.00000	102.62178				0.00	0	
Total MTN26 SPOT										0.00	0	

Contract 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 MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.41631				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.68029				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.91529				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.66094				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.35851				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.47999				0.00	0	1,790,000,00
Total MTN32 SPOT										0.00	0	1,790,000,00
Total For MTN32										0.00	0	1,790,000,00
MTN33 On 13/09/2029 Spot Bond					0.00000	101.78145				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	100.05909				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	100.06087				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	99.89076				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	99.88539				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.12150				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	99.88662				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	99.88675				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.10494				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.33688				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.53386				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.71490				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.49000	99.97675	8.49000	99.95350				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.87000	103.74830	8.87000	103.72384				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.44000	103.29124	10.44000	103.26268				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.65625				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.36327				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG05/ On 25/10/2024 Spot Bond					0.00000	100.52324				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06/ On 29/07/2028 Spot Bond					0.00000	100.36042				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07/ On 15/12/2028 Spot Bond					0.00000	101.21191				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13/ On 19/03/2024 Spot Bond			8.41500	103.21804	8.41500	103.19454				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			8.61800	104.12752	8.61800	104.10364			3,281,044,960,000.00	380,720,000	300,360,00	
Total NBK16A SPOT									3,281,044,960,000.00	380,720,000	300,360,00	
Total For NBK16A									3,281,044,960,000.00	380,720,000	300,360,00	
NBK17/ On 22/04/2026 Spot Bond			9.19000	102.91509	9.19000	102.88969			0.00	0		
Total NBK17A SPOT									0.00	0		
Total For NBK17A									0.00	0		
NBK20/ On 01/06/2026 Spot Bond			9.11000	108.51164	9.11000	108.48522			29,152,000,000.00	3,200,000	800,00	
Total NBK20A SPOT									29,152,000,000.00	3,200,000	800,00	
Total For NBK20A									29,152,000,000.00	3,200,000	800,00	
NBK21/ On 21/07/2027 Spot Bond			9.38500	108.06337	9.38500	108.03644			0.00	0		
Total NBK21A SPOT									0.00	0		
Total For NBK21A									0.00	0		
NBK22/ On 19/11/2022 Spot Bond			7.75000	99.97877	7.75000	99.95755			0.00	0		
Total NBK22A SPOT									0.00	0		
Total For NBK22A									0.00	0		
NBK23/ On 19/11/2025 Spot Bond			8.03800	106.91079	8.03800	106.88789			3,095,916,080,000.00	385,160,000	191,980,00	
Total NBK23A SPOT									3,095,916,080,000.00	385,160,000	191,980,00	
Total For NBK23A									3,095,916,080,000.00	385,160,000	191,980,00	
NBK24/ On 19/11/2027 Spot Bond			9.08000	107.29874	9.08000	107.27285			0.00	0	1,000,000,00	
Total NBK24A SPOT									0.00	0	1,000,000,00	
Total For NBK24A									0.00	0	1,000,000,00	
NBK25/ On 17/02/2023 Spot Bond			8.25000	8.25000	8.25000	103.18433			0.00	0		
Total NBK25A SPOT									0.00	0		

Contract 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 NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	101.73296				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26I On 10/05/2023 Spot Bond			100.00000	71.46673	100.00000	71.33414				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.52301				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			9.00500	106.52650	9.00500	106.50059				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			8.35500	104.02589	8.35500	104.00276				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29I On 31/07/2026 Spot Bond			9.15000	107.26933	9.15000	107.24326				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30I On 20/02/2024 Spot Bond			8.44000	103.67793	8.44000	103.65464			40,512,000,000.00	4,800,000	1,200,000	
Total NBK30A SPOT									40,512,000,000.00	4,800,000	1,200,000	
Total For NBK30A									40,512,000,000.00	4,800,000	1,200,000	
NBK31I On 09/11/2023 Spot Bond			8.25000	101.29537	8.25000	101.27275			0.00	0	1,000,000,000	
Total NBK31A SPOT									0.00	0	1,000,000,000	
Total For NBK31A									0.00	0	1,000,000,000	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.24728			0.00	0	0	
Total NBK31B SPOT									0.00	0	0	
Total For NBK31B									0.00	0	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	100.63921			0.00	0	0	
Total NBK35B SPOT									0.00	0	0	
Total For NBK35B									0.00	0	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.13329			0.00	0	0	
Total NBK36B SPOT									0.00	0	0	
Total For NBK36B									0.00	0	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	81.17181			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.73688				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	100.83848				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.19832				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.64507				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	101.99188				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.47950				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.01089				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.27487				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.50911				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.38302				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55I On 01/08/2024 Spot Bond					0.00000	100.66445				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.43992				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.75772				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.65413				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.79715				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.36402				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.66001				0.00	0	600,000,00
Total NBKB62 SPOT										0.00	0	600,000,00
Total For NBKB62										0.00	0	600,000,00
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.13226				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.21077				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.40500	102.01861	10.40500	101.99003				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.20288				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.06000	102.20718	10.06000	102.17947				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.21077				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.22324				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.23901				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.63264				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.63264				0.00	920,000,000	460,000,000
Total NDAL03 SPOT										0.00	920,000,000	460,000,000
Total For NDAL03										0.00	920,000,000	460,000,000
NGL01 On 01/07/2025 Spot Bond					0.00000	101.93000				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.02005				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.42986				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.71437				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.02058				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.87779				0.00	440,000,000	110,000,000
Total NGL08 SPOT										0.00	440,000,000	110,000,000
Total For NGL08										0.00	440,000,000	110,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL09 On 19/06/2026 Spot Bond					0.00000	102.18732				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.18272				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	102.92455				0.00	6,000,000	1,500,000
Total NGLT1B SPOT										0.00	6,000,000	1,500,000
Total For NGLT1B										0.00	6,000,000	1,500,000
NGT103 On 25/03/2024 Spot Bond					0.00000	104.09424				0.00	0	800,000,000
Total NGT103 SPOT										0.00	0	800,000,000
Total For NGT103										0.00	0	800,000,000
NGT104 On 15/01/2025 Spot Bond					0.00000	104.97062				0.00	6,800,000	78,320,000
Total NGT104 SPOT										0.00	6,800,000	78,320,000
Total For NGT104										0.00	6,800,000	78,320,000
NGT105 On 22/05/2025 Spot Bond					0.00000	102.39030				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT106 On 05/08/2025 Spot Bond					0.00000	104.10582				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT107 On 19/11/2025 Spot Bond					0.00000	103.83733				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT108 On 08/09/2026 Spot Bond					0.00000	105.56365				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT109 On 04/11/2026 Spot Bond					0.00000	100.36223				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT110 On 27/12/2026 Spot Bond					0.00000	101.64125				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT111 On 23/04/2027 Spot Bond					0.00000	100.65854				0.00	0	
Total NGT111 SPOT										0.00	0	

Contract 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 NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.86504				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	101.57722				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	103.74288				0.00	0	3,000,000,00
Total NHM016 SPOT										0.00	0	3,000,000,00
Total For NHM016										0.00	0	3,000,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	101.13627				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	103.18326				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.96399				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	100.57990				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.40188				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.68413				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.47000	5.47000	5.47000	229.78515				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.01000	4.01000	4.01000	217.86728				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.07500	4.07500	4.07500	163.10409				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.86500	4.86500	4.86500	113.88532				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			5.35000	5.35000	5.35000	116.38130				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.18000	4.18000	4.18000	162.74317				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	274.71536	3.45000	274.67237				0.00	0	28,000,00
Total NILB12 SPOT										0.00	0	28,000,00
Total For NILB12										0.00	0	28,000,00
NILB13 On 31/01/2025 Spot Bond			3.98000	3.98000	3.98000	163.43149				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.65500	3.65500	3.65500	221.70653				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.80000	220.16573	3.80000	220.12910				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.37000	90.65711	5.37000	116.10434				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.59867				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN02 On 24/07/2023 Spot Bond					0.00000	142.35162				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.37983				0.00	441,600,000	110,400,000
Total NN022 SPOT										0.00	441,600,000	110,400,000
Total For NN022										0.00	441,600,000	110,400,000
NN023 On 07/11/2025 Spot Bond					0.00000	100.63752				0.00	753,600,000	188,400,000
Total NN023 SPOT										0.00	753,600,000	188,400,000
Total For NN023										0.00	753,600,000	188,400,000
NN026 On 21/11/2025 Spot Bond					0.00000	102.12635				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	99.86860				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.43439				0.00	683,600,000	170,900,000
Total NN034 SPOT										0.00	683,600,000	170,900,000
Total For NN034										0.00	683,600,000	170,900,000
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	137.76678				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.52290				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.88933				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.85954				0.00	1,035,200,000	258,800,000
Total NN040 SPOT										0.00	1,035,200,000	258,800,000
Total For NN040										0.00	1,035,200,000	258,800,000
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
Total NN043 SPOT										0.00	0	

Contract 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 NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.02455				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	171.35814				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	166.54995				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.34555				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	96.61232				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	88.25032				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.26151				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.39950				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.89788				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.73275				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.38840				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.31407				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.25884				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.30478				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.25884				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.26772				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	94.96238				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	101.24053				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.37041				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.44000	10.44000	10.44000	100.59931				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.00500	10.00500	10.00500	104.48009				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN179 On 15/09/2028 Spot Bond			10.03000	10.03000	10.03000	103.18367				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	101.89965				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	126.04000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	118.29000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	128.61000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	126.48000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	126.88754				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	

Contract 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 NNF080										0.00	0	
NNF08 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF08 On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF086 SPOT										0.00	0	
Total For NNF086										0.00	0	
NNF08 On 23/01/2023 Spot Bond					0.00000	100.51650				0.00	0	
Total NNF087 SPOT										0.00	0	
Total For NNF087										0.00	0	
NNF08 On 27/01/2023 Spot Bond					0.00000	100.40503				0.00	0	
Total NNF088 SPOT										0.00	0	
Total For NNF088										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	123.74469				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	87.25132				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	99.88127				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	99.89157				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.86213				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	99.88637				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	108.20587				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	99.88625				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	99.87824				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	99.88366				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	109.87598				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	99.90064				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			5.18000	212.75625	5.18000	212.71314				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.17000	110.36308	11.17000	110.33031			35,051,046,710,000.00	3,137,963,000	3,231,628,300	
Total NRA028 SPOT									15,051,046,710,000.00	3,137,963,000	3,231,628,300	
Total For NRA028									15,051,046,710,000.00	3,137,963,000	3,231,628,300	
NRA02 On 30/11/2028 Spot Bond			100.00000	18.55146	100.00000	18.51040				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.29201				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.98607				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.47923				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	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
NTC28 On 12/12/2024 Spot Bond					0.00000	101.69855				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.43473				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.03967				0.00	0	300,000,00
Total NTC34 SPOT										0.00	0	300,000,00
Total For NTC34										0.00	0	300,000,00
NTC35 On 07/09/2025 Spot Bond					0.00000	101.33284				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.53731				0.00	700,000,000	700,000,00
Total NTC36 SPOT										0.00	700,000,000	700,000,00
Total For NTC36										0.00	700,000,000	700,000,00
NTC37 On 12/10/2027 Spot Bond					0.00000	101.12257				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.23257				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.90069				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.33000	107.25711	8.33000	107.23294			1,904,737,800,000.00		228,660,000	1,644,330,00
Total OML07 SPOT									1,904,737,800,000.00		228,660,000	1,644,330,00
Total For OML07									1,904,737,800,000.00		228,660,000	1,644,330,00
OML10 On 14/09/2025 Spot Bond			8.73500	108.42462	8.73500	108.39902			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	101.84039				0.00	200,000,000	100,000,00
Total OML11 SPOT										0.00	200,000,000	100,000,00
Total For OML11										0.00	200,000,000	100,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.65545				0.00	0	
Total OML12 SPOT										0.00	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 OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.52776				0.00	0	500,000,00
Total OML13 SPOT										0.00	0	500,000,00
Total For OML13										0.00	0	500,000,00
OML14 On 23/06/2027 Spot Bond					0.00000	101.20712				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	100.42011				0.00	0	600,000,00
Total OML15 SPOT										0.00	0	600,000,00
Total For OML15										0.00	0	600,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	101.52000				0.00	0	580,000,00
Total PEP01 SPOT										0.00	0	580,000,00
Total For PEP01										0.00	0	580,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	102.21398				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.72421				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.81206				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.68740				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.87993				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.67280				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.62000	110.65334	8.66000	110.48701			146,912,336,190,000.00	3,149,293,774,500	1,428,450,778,60	
Total R186 SPOT									16,912,336,190,000.00	149,293,774,500	1,428,450,778,60	
Total For R186									16,912,336,190,000.00	149,293,774,500	1,428,450,778,60	
R197 On 07/12/2023 Spot Bond			3.75000	333.07679	3.68000	333.25447			253,589,917,500,000.00	67,623,978,000	546,026,184,40	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total R197 SPOT									3,589,917,500,000.00	67,623,978,000	546,026,184,40
Total For R197									3,589,917,500,000.00	67,623,978,000	546,026,184,40
R202 On 07/12/2033 Spot Bond			4.64000	247.12236	4.47000	250.80806			105,188,837,120,000.00	22,670,008,000	123,014,742,60
Total R202 SPOT									15,188,837,120,000.00	22,670,008,000	123,014,742,60
Total For R202									15,188,837,120,000.00	22,670,008,000	123,014,742,60
R2023 On 28/02/2023 Spot Bond			7.30500	101.79692	7.25000	101.79243			451,682,930,427,000.00	472,509,641,400	363,997,053,80
Total R2023 SPOT									1,682,930,427,000.00	472,509,641,400	363,997,053,80
Total For R2023									1,682,930,427,000.00	472,509,641,400	363,997,053,80
R2030 On 31/01/2030 Spot Bond			10.19500	91.35851	10.19000	91.35713			723,242,753,484,000.00	3,307,821,751,200	2,255,153,112,40
Total R2030 SPOT									13,242,753,484,000.00	307,821,751,200	255,153,112,40
Total For R2030									13,242,753,484,000.00	307,821,751,200	255,153,112,40
R2032 On 31/03/2032 Spot Bond			10.71000	86.76594	10.68000	86.89897			140,164,450,999,000.00	2,720,837,016,900	1,855,487,929,70
Total R2032 SPOT									10,164,450,999,000.00	720,837,016,900	355,487,929,70
Total For R2032									10,164,450,999,000.00	720,837,016,900	355,487,929,70
R2035 On 28/02/2035 Spot Bond			11.12000	87.06268	11.09000	87.21399			932,724,331,608,000.00	1,792,511,180,900	1,707,441,613,90
Total R2035 SPOT									12,724,331,608,000.00	792,511,180,900	707,441,613,90
Total For R2035									12,724,331,608,000.00	792,511,180,900	707,441,613,90
R2037 On 31/01/2037 Spot Bond			11.30000	82.93543	11.24500	83.23953			479,892,642,320,000.00	2,431,848,906,400	1,676,376,091,50
Total R2037 SPOT									9,892,642,320,000.00	431,848,906,400	576,376,091,50
Total For R2037									9,892,642,320,000.00	431,848,906,400	576,376,091,50
R2040 On 31/01/2040 Spot Bond			11.40000	84.73416	11.34000	85.09455			355,413,856,500,000.00	1,610,124,022,500	1,806,246,060,90
Total R2040 SPOT									5,413,856,500,000.00	610,124,022,500	306,246,060,90
Total For R2040									5,413,856,500,000.00	610,124,022,500	306,246,060,90
R2044 On 31/01/2044 Spot Bond			11.37000	81.75291	11.31000	82.12389			023,428,057,593,000.00	1,321,321,728,900	1,774,891,076,20
Total R2044 SPOT									13,428,057,593,000.00	321,321,728,900	774,891,076,20
Total For R2044									13,428,057,593,000.00	321,321,728,900	774,891,076,20
R2048 On 28/02/2048 Spot Bond			11.28000	80.85044	11.21500	81.26914			524,619,079,440,000.00	5,099,700,273,000	5,124,359,065,20
Total R2048 SPOT									14,619,079,440,000.00	999,700,273,000	124,359,065,20
Total For R2048									14,619,079,440,000.00	999,700,273,000	124,359,065,20
R209 On 31/03/2036 Spot Bond			11.14000	67.23672	11.10000	67.42356			162,864,576,948,000.00	642,986,048,200	884,075,797,10
Total R209 SPOT									12,864,576,948,000.00	642,986,048,200	384,075,797,10
Total For R209									12,864,576,948,000.00	642,986,048,200	384,075,797,10
R210 On 31/03/2028 Spot Bond			3.37000	224.87965	3.30000	225.62343			392,878,900,794,000.00	116,581,276,200	408,598,304,20
Total R210 SPOT									12,878,900,794,000.00	116,581,276,200	408,598,304,20
Total For R210									12,878,900,794,000.00	116,581,276,200	408,598,304,20

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 28/02/2031 Spot Bond			10.57000	82.12277	10.55500	82.17040			360,351,263,201,000.00	1,453,202,579,300	1,386,623,321,100
Total R213 SPOT									360,351,263,201,000.00	453,202,579,300	386,623,321,100
Total For R213									360,351,263,201,000.00	453,202,579,300	386,623,321,100
R214 On 28/02/2041 Spot Bond			11.27500	64.74769	11.22000	65.02691			103,473,326,245,000.00	978,690,139,800	644,600,103,500
Total R214 SPOT									103,473,326,245,000.00	978,690,139,800	644,600,103,500
Total For R214									103,473,326,245,000.00	978,690,139,800	644,600,103,500
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.62029			0.00	0	1,500,000,000
Total RDFB12 SPOT									0.00	0	1,500,000,000
Total For RDFB12									0.00	0	1,500,000,000
RDFB1: On 12/03/2023 Spot Bond					0.00000	101.46822			0.00	441,200,000	110,300,000
Total RDFB14 SPOT									0.00	441,200,000	110,300,000
Total For RDFB14									0.00	441,200,000	110,300,000
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.74561			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	100.38878			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	100.55236			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	101.17468			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	101.14982			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	100.29876			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.79203			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	101.42805			0.00	0	
Total RDFB27 SPOT									0.00	0	

Contract 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 RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.10084				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.12107				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.17062				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.21705				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.31546				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	95.67186				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	102.15963				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.03526				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	99.99999				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.55042				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	102.12428				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.21987				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.08407				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.33486				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.58529				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.56624				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.99237				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.77167				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.19781				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.76982				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.13480				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.11470				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.19475				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.15771				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.26571				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.22012				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.43903				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.37258				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	102.99108				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.14000	104.53799	9.14000	104.51247				0.00	0	19,249,20
Total RW23 SPOT										0.00	0	19,249,20
Total For RW23										0.00	0	19,249,20
RW28 On 10/12/2028 Spot Bond			11.37000	99.65941	11.37000	99.62930				0.00	0	46,150,90
Total RW28 SPOT										0.00	0	46,150,90
Total For RW28										0.00	0	46,150,90
RW31 On 30/06/2031 Spot Bond			11.85500	97.87904	11.85500	97.84825				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.75010				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.87000	98.91388	10.87000	98.88529				0.00	0	
Total RWL28 SPOT										0.00	0	

Contract 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 RWL28									0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.54124			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.83015			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.19000	102.60144	9.19000	102.57598		55,140,000,000.00	6,000,000	1,500,00	
Total SBS20 SPOT								55,140,000,000.00	6,000,000	1,500,00	
Total For SBS20								55,140,000,000.00	6,000,000	1,500,00	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.72280			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.71000	104.10532	8.71000	104.08120			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.23500	96.79722	9.23500	96.77348			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.52500	105.18261	9.52500	105.15587			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.68500	104.00280	8.68500	103.97838			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.98500	102.94779	8.98500	102.92321			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.51000	98.95614	10.51000	98.92859			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.01000	104.35531	9.01000	104.32990			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.68000	104.59954	9.68000	104.57224				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.12000	103.52765	7.12000	103.50780				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.40182				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.78000	8.78000	8.78000	103.98358				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.49825				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.29966				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.28045				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.21177				0.00	0	300,000,00
Total SBS58 SPOT										0.00	0	300,000,00
Total For SBS58										0.00	0	300,000,00
SBS60 On 18/01/2023 Spot Bond					0.00000	100.77466				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.75763				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.89088				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS64 On 31/01/2029 Spot Bond					0.00000	101.14333				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.47154				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.29378				0.00	4,000,000,000	2,000,000,000
Total SBS67 SPOT										0.00	4,000,000,000	2,000,000,000
Total For SBS67										0.00	4,000,000,000	2,000,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	100.13968				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.54442				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.26708				0.00	0	3,000,000,000
Total SBS70 SPOT										0.00	0	3,000,000,000
Total For SBS70										0.00	0	3,000,000,000
SBS71 On 02/02/2027 Spot Bond					0.00000	100.15899				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.71326				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.51208				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.53383				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.41833				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.61757				0.00	0	
Total SBS77 SPOT										0.00	0	

Contract 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 SBS77										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.58000	330.34596	4.58000	330.28428				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.47000	5.47000	5.47000	229.78515				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.77687				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	99.36765				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.28980				0.00	21,027,200,000	11,511,800,00
Total SBT103 SPOT										0.00	21,027,200,000	11,511,800,00
Total For SBT103										0.00	21,027,200,000	11,511,800,00
SBT104 On 30/09/2025 Spot Bond					0.00000	105.83388				0.00	49,960,000,000	20,982,000,00
Total SBT104 SPOT										0.00	49,960,000,000	20,982,000,00
Total For SBT104										0.00	49,960,000,000	20,982,000,00
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			820,000,000,000,000.00	18,200,000,000	9,100,000,00	
Total SBT105 SPOT									820,000,000,000,000.00	18,200,000,000	9,100,000,00	
Total For SBT105									820,000,000,000,000.00	18,200,000,000	9,100,000,00	
SBT106 On 31/12/2026 Spot Bond					0.00000	101.81606				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	101.16133				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	101.05304				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	100.50840				0.00	2,038,800,000	1,109,700,00
Total SBT201 SPOT										0.00	2,038,800,000	1,109,700,00
Total For SBT201										0.00	2,038,800,000	1,109,700,00
SBT202 On 03/12/2023 Spot Bond					0.00000	102.54836				0.00	0	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 SBT202 SPOT										0.00	0	500,000,00
Total For SBT202										0.00	0	500,000,00
SBT203 On 03/12/2023 Spot Bond			9.10500	106.01690	9.10500	105.99111				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.67722				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.32712				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.07556				0.00	778,800,000	194,700,00
Total SBT207 SPOT										0.00	778,800,000	194,700,00
Total For SBT207										0.00	778,800,000	194,700,00
SBT208 On 28/11/2025 Spot Bond					0.00000	104.14693				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	102.15201				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.30411				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.37223				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.61000	96.96505	9.61000	96.94032				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	103.34878				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.37366				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.04333				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.04278				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.04427				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.04515				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.04551				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.04494				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.04384				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.04533				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.04658				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.04628				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.04598				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.04744				0.00	0	
Total SLRC9 SPOT										0.00	0	

Contract 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 SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.94500	102.25150	8.94500	102.22731				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.65524				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.53240				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.66123				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	100.67372				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.12807				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	99.92031				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	99.91901				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	99.92020				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	99.91858				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.85783				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.88470				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG005 On 18/06/2024 Spot Bond					0.00000	101.61411				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2024 Spot Bond					0.00000	101.21518				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	102.13455				0.00	0	1,000,000,00
Total SPG010 SPOT										0.00	0	1,000,000,00
Total For SPG010										0.00	0	1,000,000,00
SPG010 On 12/07/2025 Spot Bond					0.00000	100.76129				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.73906				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.61808				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.21377				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.82000	4.82000	4.82000	160.56477				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.63500	110.60054	8.63500	110.57499				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.04500	84.65549	10.04500	84.63257				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	100.21255				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	

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					0.00000	100.78412				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04(On 13/10/2023 Spot Bond			8.65000	101.92485	8.65000	101.90114				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04(On 31/01/2038 Spot Bond			5.40000	115.71444	5.40000	115.69040				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04(On 09/02/2027 Spot Bond					0.00000	99.15996				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04(On 30/04/2027 Spot Bond					0.00000	100.38716				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04(On 05/04/2027 Spot Bond					0.00000	101.33104				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05(On 08/12/2023 Spot Bond			4.71000	4.71000	4.71000	329.85857				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			4.22500	4.22500	4.22500	162.58881				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			5.50000	5.50000	5.50000	114.32331				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			4.81500	4.81500	4.81500	114.21806				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			4.48000	4.48000	4.48000	212.90084				0.00	0	
Total SSN065 SPOT										0.00	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 SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.66934				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.64528				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.29622				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.27218				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	110.00211				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	103.38986				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.21708				0.00	578,000,000	144,500,000
Total SSN077 SPOT										0.00	578,000,000	144,500,000
Total For SSN077										0.00	578,000,000	144,500,000
SSN07: On 13/07/2023 Spot Bond					0.00000	100.79651				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	99.75317				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.42632				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.22822				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.34500	5.34500	5.34500	232.29352				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	100.28580				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	98.83746				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 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	
SSN098 On 07/06/2023 Spot Bond					0.00000	101.49198				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			10.85500	88.35003	10.85500	88.32465				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	101.37092				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.46000	213.14877	4.46000	213.10954				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.52500	228.74033	5.52500	228.69185				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 10/02/2023 Spot Bond					0.00000	100.15471				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 31/03/2024 Spot Bond					0.00000	95.55329				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 11/12/2022 Spot Bond					0.00000	101.18607				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN12: On 31/08/2024 Spot Bond					0.00000	101.37424				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	97.41166				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	97.11596				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	97.66046				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	100.67802				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	99.92396				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	101.26785				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16: On 12/12/2022 Spot Bond					0.00000	102.40450				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	102.05347				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	106.75708				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.62125	112.14439	4.62125	112.12324				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.62423	46.81860	4.62423	114.63101				0.00	0	
Total SSN176 SPOT										0.00	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 SSN176									0.00	0	
SSN17: On 30/11/2022 Spot Bond					0.00000	101.41656			0.00	0	
Total SSN177 SPOT									0.00	0	
Total For SSN177									0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	101.53192			0.00	0	
Total SSN178 SPOT									0.00	0	
Total For SSN178									0.00	0	
SSN17: On 16/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	20,000,000,000	10,000,000,000	
Total SSN179 SPOT								10,000,000,000,000.00	20,000,000,000	10,000,000,000	
Total For SSN179								10,000,000,000,000.00	20,000,000,000	10,000,000,000	
SST20: On 08/12/2026 Spot Bond					0.00000	101.99279			0.00	0	
Total SST201 SPOT									0.00	0	
Total For SST201									0.00	0	
SST20: On 31/08/2027 Spot Bond					0.00000	101.67308			0.00	0	
Total SST202 SPOT									0.00	0	
Total For SST202									0.00	0	
STF001: On 01/03/2027 Spot Bond					0.00000	104.82413			0.00	0	
Total STF001 SPOT									0.00	0	
Total For STF001									0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.15000	100.82109	9.15000	100.79631			0.00	0	560,900
Total SZ25 SPOT									0.00	0	560,900
Total For SZ25									0.00	0	560,900
T16A10: On 21/08/2024 Spot Bond					0.00000	100.00551			0.00	0	
Total T16A10 SPOT									0.00	0	
Total For T16A10									0.00	0	
T17A11: On 21/02/2024 Spot Bond					0.00000	100.00304			0.00	0	
Total T17A11 SPOT									0.00	0	
Total For T17A11									0.00	0	
T17A12: On 21/02/2024 Spot Bond					0.00000	99.93204			0.00	0	
Total T17A12 SPOT									0.00	0	
Total For T17A12									0.00	0	
T17A13: On 21/02/2024 Spot Bond					0.00000	100.02610			0.00	0	
Total T17A13 SPOT									0.00	0	
Total For T17A13									0.00	0	
T17A21: On 21/02/2026 Spot Bond					0.00000	99.91728			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	99.91837				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	99.91728				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.28000	101.52779	7.28000	101.50807				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.79000	101.65059	7.79000	101.62948				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	99.91945				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	99.91684				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	99.98845				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.05099				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.11445				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.52994				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.20001				0.00	1,000,000,000	500,000,000
Total TFS157 SPOT										0.00	1,000,000,000	500,000,000
Total For TFS157										0.00	1,000,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.32800				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.09277				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.71735				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.56396				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.55197				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.92092				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.63638				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	101.31047				0.00	800,000,000	400,000,000
Total TFS169 SPOT										0.00	800,000,000	400,000,000
Total For TFS169										0.00	800,000,000	400,000,000
TFS170 On 30/11/2026 Spot Bond					0.00000	101.23410				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	99.94395				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.00574				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	

Contract 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 TH10A7										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.91531				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			10.27500	10.27500	10.27500	99.88752				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.91531				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.91796				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	99.91302				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	99.91603				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	99.91753				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	99.90798				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	99.91270				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	99.91056				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	99.88489				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	99.88489				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	99.88777				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	99.91752				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.56000	101.91902	8.56000	101.89581				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	99.91698				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	99.91730				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.83000	101.26733	5.83000	101.25151				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	99.91493				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.07186				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	99.91085				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.91160				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.90645				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C: On 21/08/2024 Spot Bond					0.00000	99.90784				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.88856				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.87949				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.88482				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.91237				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.91400				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.91455				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.90844				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.91095				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.91127				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.88839				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.89242				0.00	0	
Total TH17D2 SPOT										0.00	0	

Contract 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 TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.89492				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	99.92506				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	99.92347				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	99.91467				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	99.90708				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	99.89625				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	99.92359				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.93000	102.99644	8.93000	102.97159				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.42461				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.74488				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.13000	100.94573	9.13000	100.92097			20,999,000,000,000.00	2,300,000,000	1,150,000,000	
Total TL28 SPOT									20,999,000,000,000.00	2,300,000,000	1,150,000,000	
Total For TL28									20,999,000,000,000.00	2,300,000,000	1,150,000,000	
TL29 On 24/04/2025 Spot Bond					0.00000	101.85808				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.92584				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	102.03442				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.59531				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.28000	101.72583	9.28000	101.70034				0.00	0	209,641,200
Total TN23 SPOT										0.00	0	209,641,200
Total For TN23										0.00	0	209,641,200
TN23/R On 06/11/2023 Spot Bond			100.00000	51.81887	100.00000	51.70291				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.51000	102.29788	9.51000	102.27206			220,080,420,000.00		23,142,000	1,748,369,200
Total TN25 SPOT									220,080,420,000.00		23,142,000	1,748,369,200
Total For TN25									220,080,420,000.00		23,142,000	1,748,369,200
TN25/R On 19/08/2025 Spot Bond			100.00000	21.31880	100.00000	21.27188			0.00		0	
Total TN25/R186 SPOT									0.00		0	
Total For TN25/R186									0.00		0	
TN27 On 14/11/2027 Spot Bond			10.97000	92.30180	10.97000	92.27457			90,454,889,103,000.00		8,245,659,900	26,157,740,300
Total TN27 SPOT									90,454,889,103,000.00		8,245,659,900	26,157,740,300
Total For TN27									90,454,889,103,000.00		8,245,659,900	26,157,740,300
TN27/R On 14/11/2027 Spot Bond			100.00000	10.57414	100.00000	10.55048			0.00		0	
Total TN27/R186 SPOT									0.00		0	
Total For TN27/R186									0.00		0	
TN29 On 07/02/2029 Spot Bond			11.12000	99.04872	11.12000	99.01960			0.00		0	
Total TN29 SPOT									0.00		0	
Total For TN29									0.00		0	
TN30 On 09/10/2030 Spot Bond			11.75000	94.81140	11.75000	94.78168			133,837,200,000.00		11,390,400	923,400,000
Total TN30 SPOT									133,837,200,000.00		11,390,400	923,400,000
Total For TN30									133,837,200,000.00		11,390,400	923,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN30/R On 09/10/2030 Spot Bond			8.00000	115.55718	8.00000	115.53229				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.29700	97.45248	12.29700	97.42088				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.40000	89.39370	12.40000	89.36416			154,097,280,000.00		12,427,200	655,413,60
Total TN40 SPOT									154,097,280,000.00		12,427,200	655,413,60
Total For TN40									154,097,280,000.00		12,427,200	655,413,60
TN40/R On 09/10/2040 Spot Bond			10.75000	101.15731	10.75000	101.12821				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.17946				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.25239				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.97000	101.73554	5.97000	102.10427				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.32008				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.12073				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.13793				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.16159				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.68000	100.60219	7.68000	102.89216				0.00	0	
Total TR5A31 SPOT										0.00	0	

Contract 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 TR5A31										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.78104				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.65000	101.64064	8.65000	101.61700				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.78104				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.69000	100.74754	8.69000	100.72400				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.46166				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.29757				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.24989				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.20259				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.50980				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.50980				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	98.54903				0.00	140,000,000	70,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP261 SPOT										0.00	140,000,000	70,000,000
Total For TSP261										0.00	140,000,000	70,000,000
TSP262 On 13/02/2023 Spot Bond					0.00000	98.43900				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	97.96552				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.83348				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.48046				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.99393				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	101.59075				0.00	0	
Total TWC419 SPOT										0.00	0	
Total For TWC419										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.28380				0.00	0	
Total TWC421 SPOT										0.00	0	
Total For TWC421										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	101.31111				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC42 On 07/12/2022 Spot Bond					0.00000	100.19164				0.00	0	
Total TWC423 SPOT										0.00	0	
Total For TWC423										0.00	0	
TWC42 On 10/01/2023 Spot Bond					0.00000	100.41482				0.00	0	
Total TWC424 SPOT										0.00	0	
Total For TWC424										0.00	0	
TWC42 On 12/01/2023 Spot Bond					0.00000	100.37824				0.00	0	
Total TWC425 SPOT										0.00	0	
Total For TWC425										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC42 On 16/01/2023 Spot Bond					0.00000	100.19392				0.00	0	
Total TWC426 SPOT										0.00	0	
Total For TWC426										0.00	0	
TWC42 On 28/01/2023 Spot Bond					0.00000	100.52522				0.00	0	
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.98000	103.04610	10.98000	103.01567				0.00	0	689,500,00
Total UG26 SPOT										0.00	0	689,500,00
Total For UG26										0.00	0	689,500,00
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.04151				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	99.98641				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.04232				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.04578				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.04659				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.04787				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.05354				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.05461				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.86916				0.00	0	
Total VKE11 SPOT										0.00	0	

Contract 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 VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.14612				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.01630				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.57250				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	99.96276				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	99.77318				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	99.76730				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.37839				0.00	0	31,000,00
Total WHL03 SPOT										0.00	0	31,000,00
Total For WHL03										0.00	0	31,000,00
Total for SPOT										3.13e+017	484,628,542,400	394,074,769,55
Total for SPOT :										3.13e+017	484,628,542,400	394,074,769,55
Total Futures										3.13e+017	484,628,586,723	394,076,112,77
Total Options										20 668 800.00	24,000	127,82
Grand Total:										3.13e+017	484,628,610,723	394,076,240,60