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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/01/2023

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/02/2023 Bond Future			12.08735	75.97395	12.13421	75.75190			0.00	0	35
ES33 On 04/05/2023 Bond Future			12.24567	73.66896	12.29669	73.43243			0.00	0	
ES33 On 03/08/2023 Bond Future			12.39070	75.20208	12.44592	74.95136			0.00	0	
ES33 On 02/11/2023 Bond Future			12.55398	72.93795	12.61159	72.68211			0.00	0	
ES33 On 01/02/2024 Bond Future			12.72694	74.43452	12.79180	74.15313			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 02/02/2023 Bond Future			12.37068	74.24987	12.41736	73.99076			0.00	0	4,15
ES42 On 04/05/2023 Bond Future			12.51554	71.44241	12.56595	71.16819			0.00	0	
ES42 On 03/08/2023 Bond Future			12.64525	72.93018	12.69930	72.64124			0.00	0	
ES42 On 02/11/2023 Bond Future			12.78980	70.15201	12.84605	69.85715			0.00	0	
ES42 On 01/02/2024 Bond Future			12.93517	71.59083	12.99753	71.27011			0.00	0	
Total ES42 Future									0.00	0	4,15
Total For ES42									0.00	0	4,15
I2025 On 02/02/2023 Bond Future			166.22576	166.22576	166.26432	166.26432			0.00	0	6,54

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	04/05/2023	Bond Future			169.48381	169.48381	169.50048	169.50048			0.00	0	
I2025	On	03/08/2023	Bond Future			171.26523	171.26523	171.25999	171.25999			0.00	0	
I2025	On	02/11/2023	Bond Future			174.75157	174.75157	174.74583	174.74583			0.00	0	
I2025	On	01/02/2024	Bond Future			176.54861	176.54861	176.49628	176.49628			0.00	0	
Total I2025 Future												0.00	0	6,56
Total For I2025												0.00	0	6,56
I2029	On	02/02/2023	Bond Future			120.67866	120.67866	120.43848	120.43848			0.00	0	1,41
I2029	On	04/05/2023	Bond Future			121.74848	121.74848	121.48734	121.48734			0.00	0	
I2029	On	03/08/2023	Bond Future			124.28089	124.28089	123.99887	123.99887			0.00	0	
I2029	On	02/11/2023	Bond Future			125.48162	125.48162	125.19305	125.19305			0.00	0	
I2029	On	01/02/2024	Bond Future			128.05810	128.05810	127.72941	127.72941			0.00	0	
Total I2029 Future												0.00	0	1,47
Total For I2029												0.00	0	1,47
I2033	On	02/02/2023	Bond Future			116.76493	116.76493	116.76503	116.76503			18,215,329.08	156	7,31
I2033	On	04/05/2023	Bond Future			117.66741	117.66741	117.65189	117.65189			0.00	0	
I2033	On	03/08/2023	Bond Future			120.11480	120.11480	120.08397	120.08397			0.00	0	
I2033	On	02/11/2023	Bond Future			121.14026	121.14026	121.10786	121.10786			0.00	0	
I2033	On	01/02/2024	Bond Future			123.62760	123.62760	123.56154	123.56154			0.00	0	
Total I2033 Future												18,215,329.08	156	7,31
Total For I2033												18,215,329.08	156	7,31
I2038	On	02/02/2023	Bond Future			129.27519	129.27519	129.27550	129.27550			60,242,238.54	466	3,41
I2038	On	04/05/2023	Bond Future			131.80916	131.80916	131.79177	131.79177			0.00	0	1,58
I2038	On	03/08/2023	Bond Future			132.58925	132.58925	132.55372	132.55372			0.00	0	
I2038	On	02/11/2023	Bond Future			135.28812	135.28812	135.25167	135.25167			0.00	0	
I2038	On	01/02/2024	Bond Future			136.05072	136.05072	135.97797	135.97797			0.00	0	
Total I2038 Future												60,242,238.54	466	5,01
Total For I2038												60,242,238.54	466	5,01
I2046	On	02/02/2023	Bond Future			116.36756	116.36756	116.36756	116.36756			0.00	0	13,79
I2046	On	04/05/2023	Bond Future			116.61283	116.61283	116.59709	116.59709			0.00	0	4,91
I2046	On	03/08/2023	Bond Future			119.03867	119.03867	119.00784	119.00784			0.00	0	
I2046	On	02/11/2023	Bond Future			119.37331	119.37331	119.34073	119.34073			0.00	0	
I2046	On	01/02/2024	Bond Future			121.82401	121.82401	121.75799	121.75799			0.00	0	
Total I2046 Future												0.00	0	18,71
Total For I2046												0.00	0	18,71
I2050	On	02/02/2023	Bond Future			117.88978	117.88978	117.46599	117.46599			5,776,599.22	49	10,41
I2050	On	04/05/2023	Bond Future			120.20039	120.20039	119.75245	119.75245			0.00	0	3,41
I2050	On	03/08/2023	Bond Future			120.52023	120.52023	120.04703	120.04703			0.00	0	
I2050	On	02/11/2023	Bond Future			122.97345	122.97345	122.49042	122.49042			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	01/02/2024	Bond Future			123.25532	123.25532	122.72923	122.72923			0.00	0	
Total I2050 Future												5,776,599.22	49	13,87
Total For I2050												5,776,599.22	49	13,87
R186	On	02/02/2023	Bond Future			8.46953	107.94386	8.57148	107.60050		5.18	0.00	0	73,84
R186	On	04/05/2023	Bond Future			8.52395	110.03281	8.63904	109.66823		5.16	0.00	0	12,44
R186	On	03/08/2023	Bond Future			8.54037	106.98967	8.67018	106.60402		4.69	0.00	0	
R186	On	02/11/2023	Bond Future			8.57452	109.14277	8.71655	108.74933		4.46	0.00	0	
R186	On	01/02/2024	Bond Future			8.60735	106.05361	8.77528	105.62258		4.06	0.00	0	
Total R186 Future												0.00	0	86,30
R186	On	02/02/2023	Bond Future	8.34	Put			1,052.48000	1.05248	820,330	4.90	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			247.71000	0.24771	353,180	4.86	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			1,097.18000	1.09718	859,290	4.86	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			259.13000	0.25913	367,530	4.88	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			1,074.66000	1.07466	839,700	4.88	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			270.88000	0.27088	382,090	4.90	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,754.90000	1.75490	1,849,540	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			1,122.06000	1.12206	852,120	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,718.47000	1.71847	1,809,480	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			1,148.39000	1.14839	874,820	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,736.51000	1.73651	1,829,580	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			1,135.04000	1.13504	863,530	5.19	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			693.91000	0.69391	460,750	5.21	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,828.65000	3.82865	3,982,240	5.21	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			688.09000	0.68809	456,030	5.21	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,783.50000	3.78350	3,934,400	5.20	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			700.03000	0.70003	465,280	5.20	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,805.93000	3.80593	3,958,420	5.21	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			3,025.36000	3.02536	3,194,130	4.78	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			1,184.83000	1.18483	960,160	4.78	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			5,174.11000	5.17411	5,423,780	5.31	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			596.57000	0.59657	452,800	5.31	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Call			2,579.59000	2.57959	2,724,750	4.66	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Put			1,390.28000	1.39028	1,142,000	4.66	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			3,005.99000	3.00599	3,174,150	4.78	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			1,192.49000	1.19249	967,210	4.78	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			3,044.41000	3.04441	3,214,150	4.79	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			1,176.86000	1.17686	953,160	4.79	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			1,188.95000	1.18895	986,570	4.45	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			3,037.37000	3.03737	3,264,700	4.44	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R186	On	01/02/2024	Bond Future	9.50	Put		1,202.71000	1.20271	999,010	4.44	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call		3,055.70000	3.05570	3,283,490	4.45	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put		1,196.01000	1.19601	992,770	4.45	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call		3,073.66000	3.07366	3,302,310	4.45	0.00	0	
Total R186 Option											0.00	0	3,43
Total For R186											0.00	0	89,73
R197	On	02/02/2023	Bond Future			328.70970	328.70970	328.71581	328.71581		0.00	0	97
R197	On	04/05/2023	Bond Future			335.15202	335.15202	335.11362	335.11362		0.00	0	
R197	On	03/08/2023	Bond Future			333.05800	333.05800	332.97461	332.97461		0.00	0	
R197	On	02/11/2023	Bond Future			339.83723	339.83723	339.75166	339.75166		0.00	0	
Total R197 Future											0.00	0	97
Total For R197											0.00	0	97
R202	On	02/02/2023	Bond Future			250.35271	250.35271	251.24190	251.24190		0.00	0	5,95
R202	On	04/05/2023	Bond Future			255.25941	255.25941	256.13169	256.13169		0.00	0	
R202	On	03/08/2023	Bond Future			255.75350	255.75350	256.61060	256.61060		0.00	0	
R202	On	02/11/2023	Bond Future			260.95962	260.95962	261.83362	261.83362		0.00	0	
R202	On	01/02/2024	Bond Future			261.36156	261.36156	262.18224	262.18224		0.00	0	
Total R202 Future											0.00	0	5,95
Total For R202											0.00	0	5,95
R2030	On	02/02/2023	Bond Future			10.03164	90.12534	10.07276	89.93581	9.81	0.00	0	92,37
R2030	On	04/05/2023	Bond Future			10.14300	91.87004	10.18897	91.66448	10.20	0.00	0	
R2030	On	03/08/2023	Bond Future			10.23936	89.75220	10.29043	89.53086	9.71	0.00	0	
R2030	On	02/11/2023	Bond Future			10.34311	91.55825	10.39685	91.33251	9.11	0.00	0	
R2030	On	01/02/2024	Bond Future			10.45412	89.41226	10.51706	89.15672	8.67	0.00	0	
Total R2030 Future											0.00	0	92,37
R2030	On	02/02/2023	Bond Future	11.12	Call		4,735.09000	4.73509	4,917,230	12.57	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put		74.00000	0.07400	66,610	12.57	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call		4,899.59000	4.89959	5,082,110	12.65	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call		742.43000	0.74243	864,230	9.78	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		1,124.41000	1.12441	1,056,680	9.78	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		765.72000	0.76572	888,740	9.81	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Put		4,721.47000	4.72147	4,532,500	6.55	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call		6,508.55000	6.50855	6,695,200	13.41	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put		22.83000	0.02283	19,950	13.41	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call		372.25000	0.37225	466,730	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put		1,639.00000	1.63900	1,543,950	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call		421.10000	0.42110	520,460	9.29	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.16	Put		66.63000	0.06663	59,620	12.65	0.00	0	38

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030 On 02/02/2023 Bond Future	11.35	Call			5.68321000	5.68321	5,867,910	13.02	0.00	0	5,000
R2030 On 02/02/2023 Bond Future	11.35	Put			39.89000	0.03989	35,060	13.02	0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			2.85000	0.00285	7,600	7.02	0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			4,136.47000	4.13647	3,951,690	7.02	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			186.74000	0.18674	259,320	8.75	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			1,101.44000	1.10144	1,034,930	9.81	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			789.18000	0.78918	913,410	9.84	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			1,078.66000	1.07866	1,013,360	9.84	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			2,112.45000	2.11245	1,995,500	8.75	0.00	0	100
R2030 On 02/02/2023 Bond Future	9.79	Call			356.71000	0.35671	449,620	9.17	0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			1,670.33000	1.67033	1,573,710	9.17	0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Put			1,547.42000	1.54742	1,457,250	9.29	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			631.31000	0.63131	746,720	9.63	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			1,245.07000	1.24507	1,170,950	9.63	0.00	0	100
R2030 On 02/02/2023 Bond Future	8.81	Call			0.04000	0.00004	0,050	6.37	0.00	0	100
R2030 On 02/02/2023 Bond Future	8.81	Put			6,058.21000	6.05821	5,868,690	6.37	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			0.60000	0.00060	0,750	6.39	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Put			4,917.85000	4.91785	4,728,470	6.39	0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			0.90000	0.00090	1,460	6.55	0.00	0	300
R2030 On 04/05/2023 Bond Future	12.50	Put			175.02000	0.17502	126,090	12.11	0.00	0	400
R2030 On 04/05/2023 Bond Future	10.54	Call			3,096.10000	3.09610	3,142,250	10.43	0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			1,545.89000	1.54589	1,386,480	10.43	0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			3,406.92000	3.40692	3,463,810	10.52	0.00	0	300
R2030 On 04/05/2023 Bond Future	11.34	Put			651.40000	0.65140	560,640	11.19	0.00	0	100
R2030 On 04/05/2023 Bond Future	10.42	Call			2,774.13000	2.77413	2,808,590	10.33	0.00	0	400
R2030 On 04/05/2023 Bond Future	10.42	Put			1,750.03000	1.75003	1,578,930	10.33	0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			3,040.98000	3.04098	3,085,300	10.41	0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			296.17000	0.29617	243,540	11.90	0.00	0	1,000
R2030 On 04/05/2023 Bond Future	12.50	Call			9,783.52000	9.78352	9,940,150	12.11	0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			1,561.97000	1.56197	1,401,540	10.42	0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			1,225.63000	1.22563	1,187,650	9.91	0.00	0	400
R2030 On 04/05/2023 Bond Future	9.67	Put			3,581.08000	3.58108	3,337,540	9.91	0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			1,400.96000	1.40096	1,368,230	9.93	0.00	0	300
R2030 On 04/05/2023 Bond Future	10.65	Put			1,377.91000	1.37791	1,229,240	10.52	0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			5,609.83000	5.60983	5,724,630	11.19	0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Put			2,648.47000	2.64847	2,434,480	10.03	0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			550.53000	0.55053	482,430	10.01	0.00	0	300
R2030 On 04/05/2023 Bond Future	9.03	Put			5,918.97000	5.91897	5,645,310	10.01	0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			1,093.65000	1.09365	1,054,030	9.90	0.00	0	100
R2030 On 04/05/2023 Bond Future	10.52	Put			1,578.18000	1.57818	1,416,940	10.41	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2030 On 04/05/2023 Bond Future	10.53	Call			3,068.49000	3.06849	3,113,620	10.42		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Call			6,588.01000	6.58801	6,720,320	11.47		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			476.31000	0.47631	403,060	11.47		0.00	0	38
R2030 On 04/05/2023 Bond Future	12.04	Call			8,100.59000	8.10059	8,253,520	11.90		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Put			3,865.48000	3.86548	3,620,300	9.90		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Put			3,250.71000	3.25071	3,012,420	9.93		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,799.68000	1.79968	1,791,250	10.03		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	12.57	Call			10,035.87000	10.03587	10,196,290	12.11		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			157.31000	0.15731	112,170	12.11		0.00	0	38
R2030 On 03/08/2023 Bond Future	10.40	Call			3,152.26000	3.15226	3,012,250	9.82		0.00	0	1,07
R2030 On 03/08/2023 Bond Future	10.65	Put			2,235.57000	2.23557	1,900,100	10.03		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			1,346.61000	1.34661	1,084,260	10.66		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Call			5,777.31000	5.77731	5,737,580	10.67		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			1,336.56000	1.33656	1,075,490	10.67		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			5,808.13000	5.80813	5,769,240	10.67		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			1,326.81000	1.32681	1,066,580	10.67		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Put			518.58000	0.51858	347,490	11.52		0.00	0	1,07
R2030 On 03/08/2023 Bond Future	12.89	Call			10,790.57000	10.79057	10,873,660	11.52		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			381.20000	0.38120	242,950	11.52		0.00	0	38
R2030 On 03/08/2023 Bond Future	11.34	Call			5,746.77000	5.74677	5,705,760	10.66		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Put			2,679.69000	2.67969	2,318,340	9.82		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			3,774.66000	3.77466	3,660,530	10.03		0.00	0	38
R2030 On 03/08/2023 Bond Future	12.59	Call			9,808.07000	9.80807	9,858,320	11.52		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			4,045.05000	4.04505	4,100,600	9.34		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			2,374.19000	2.37419	2,204,000	9.34		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			4,070.86000	4.07086	4,126,970	9.35		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			2,359.06000	2.35906	2,189,430	9.35		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			4,096.42000	4.09642	4,153,090	9.35		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			2,343.70000	2.34370	2,174,630	9.35		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			1,923.24000	1.92324	1,866,000	9.34		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Call			5,242.81000	5.24281	5,440,750	9.32		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			1,945.62000	1.94562	1,888,020	9.32		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			5,270.06000	5.27006	5,468,350	9.33		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			1,934.23000	1.93423	1,876,980	9.33		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			5,297.70000	5.29770	5,496,000	9.34		0.00	0	
Total R2030 Option										0.00	0	19,98
Total For R2030										0.00	0	112,33
R2032 On 02/02/2023 Bond Future			10.64421	89.14637	10.67534	88.98410		11.76		267,439.11	3	112,02
R2032 On 04/05/2023 Bond Future			10.76133	86.71183	10.79618	86.53447		13.14		0.00	0	66,47

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	03/08/2023			10.86234	88.49615	10.90094	88.30412		12.41	0.00	0	2,60
R2032	On	02/11/2023			10.97834	86.11736	11.01868	85.92150		11.77	0.00	0	
R2032	On	01/02/2024			11.09813	87.86572	11.14541	87.64182		10.42	0.00	0	
Total R2032 Future											267,439.11	3	181,03
R2032	On	02/02/2023	9.31	Call			0.08000	0.00008	0,110	8.28	0.00	0	4
R2032	On	02/02/2023	9.31	Put			7,512.45000	7.51245	7,350,210	8.28	0.00	0	
R2032	On	02/02/2023	9.92	Put			4,074.70000	4.07470	3,923,500	8.79	0.00	0	
R2032	On	02/02/2023	12.75	Call			9,962.72000	9.96272	10,124,240	16.62	0.00	0	
R2032	On	02/02/2023	12.75	Put			5.25000	0.00525	4,500	16.62	0.00	0	7
R2032	On	02/02/2023	11.50	Call			4,309.57000	4.30957	4,459,800	13.83	0.00	0	
R2032	On	02/02/2023	11.50	Put			154.61000	0.15461	142,570	13.83	0.00	0	8,00
R2032	On	02/02/2023	11.69	Call			5,168.64000	5.16864	5,323,300	14.31	0.00	0	
R2032	On	02/02/2023	11.69	Put			94.38000	0.09438	86,770	14.31	0.00	0	
R2032	On	02/02/2023	11.84	Call			5,854.10000	5.85410	6,010,370	14.66	0.00	0	
R2032	On	02/02/2023	11.84	Put			63.78000	0.06378	57,780	14.66	0.00	0	50
R2032	On	02/02/2023	10.50	Call			634.03000	0.63403	728,830	10.96	0.00	0	
R2032	On	02/02/2023	10.50	Put			1,553.27000	1.55327	1,485,800	10.96	0.00	0	4
R2032	On	02/02/2023	10.67	Call			1,067.94000	1.06794	1,180,390	11.50	0.00	0	7
R2032	On	02/02/2023	10.67	Put			1,095.75000	1.09575	1,045,930	11.50	0.00	0	
R2032	On	02/02/2023	11.45	Call			4,086.04000	4.08604	4,235,310	13.70	0.00	0	
R2032	On	02/02/2023	11.45	Put			175.31000	0.17531	162,310	13.70	0.00	0	8,00
R2032	On	02/02/2023	10.38	Call			394.65000	0.39465	478,160	10.55	0.00	0	
R2032	On	02/02/2023	10.38	Put			1,950.49000	1.95049	1,871,730	10.55	0.00	0	
R2032	On	02/02/2023	10.39	Call			412.12000	0.41212	496,670	10.58	0.00	0	
R2032	On	02/02/2023	10.39	Put			1,914.68000	1.91468	1,836,960	10.58	0.00	0	
R2032	On	02/02/2023	10.40	Call			430.04000	0.43004	515,680	10.62	0.00	0	
R2032	On	02/02/2023	10.40	Put			1,879.36000	1.87936	1,802,730	10.62	0.00	0	
R2032	On	02/02/2023	10.16	Call			121.67000	0.12167	172,490	9.74	0.00	0	
R2032	On	02/02/2023	10.16	Put			2,860.65000	2.86065	2,749,200	9.74	0.00	0	4
R2032	On	02/02/2023	10.22	Call			176.01000	0.17601	237,560	9.98	0.00	0	50
R2032	On	02/02/2023	9.47	Call			0.47000	0.00047	0,520	8.22	0.00	0	50
R2032	On	02/02/2023	9.47	Put			6,589.09000	6.58909	6,426,870	8.22	0.00	0	
R2032	On	02/02/2023	9.92	Call			20.94000	0.02094	32,010	8.79	0.00	0	7
R2032	On	02/02/2023	10.22	Put			2,590.24000	2.59024	2,489,520	9.98	0.00	0	
R2032	On	02/02/2023	10.30	Call			271.29000	0.27129	345,090	10.27	0.00	0	8,00
R2032	On	02/02/2023	10.30	Put			2,254.95000	2.25495	2,166,480	10.27	0.00	0	
R2032	On	04/05/2023	10.87	Call			2,814.34000	2.81434	2,887,940	13.28	0.00	0	
R2032	On	04/05/2023	10.87	Put			2,440.23000	2.44023	2,336,470	13.28	0.00	0	
R2032	On	04/05/2023	10.89	Put			2,395.11000	2.39511	2,292,660	13.30	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interr
R2032 On 04/05/2023 Bond Future	11.37	Call			4,361.80000	4.36180	4,466,410	13.89		0.00	0	40
R2032 On 04/05/2023 Bond Future	11.37	Put			1,509.71000	1.50971	1,436,960	13.89		0.00	0	
R2032 On 04/05/2023 Bond Future	10.62	Call			2,166.20000	2.16620	2,221,160	13.00		0.00	0	40
R2032 On 04/05/2023 Bond Future	10.62	Put			3,067.82000	3.06782	2,945,420	13.00		0.00	0	
R2032 On 04/05/2023 Bond Future	13.43	Call			12,259.51000	12.25951	12,409,740	15.62		0.00	0	
R2032 On 04/05/2023 Bond Future	13.43	Put			151.21000	0.15121	124,080	15.62		0.00	0	40
R2032 On 04/05/2023 Bond Future	10.88	Call			2,842.20000	2.84220	2,916,560	13.29		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			2,417.58000	2.41758	2,314,580	13.29		0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Call			2,870.20000	2.87020	2,945,110	13.30		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Call			5,988.47000	5.98847	5,993,130	13.21		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Put			1,904.11000	1.90411	1,716,740	13.21		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Call			6,021.65000	6.02165	6,026,990	13.22		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Put			1,890.74000	1.89074	1,704,050	13.22		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Call			6,054.88000	6.05488	6,060,900	13.23		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Put			1,877.45000	1.87745	1,691,440	13.23		0.00	0	
R2032 On 03/08/2023 Bond Future	11.90	Call			6,492.07000	6.49207	6,506,480	13.37		0.00	0	5,00
R2032 On 03/08/2023 Bond Future	11.90	Put			1,713.10000	1.71310	1,535,480	13.37		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			3,284.54000	3.28454	3,129,230	11.98		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			4,328.66000	4.32866	4,369,670	11.99		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			3,264.48000	3.26448	3,109,630	11.99		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Call			4,273.73000	4.27373	4,313,530	11.97		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			3,305.00000	3.30500	3,148,940	11.97		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Call			4,301.01000	4.30101	4,341,560	11.98		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Call			5,674.27000	5.67427	5,838,260	10.94		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Put			2,472.01000	2.47201	2,412,100	10.94		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Call			5,704.66000	5.70466	5,868,980	10.94		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Put			2,457.46000	2.45746	2,397,880	10.94		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Call			5,644.28000	5.64428	5,807,590	10.93		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Put			2,486.99000	2.48699	2,426,400	10.93		0.00	0	
Total R2032 Option										0.00	0	35,31
Total For R2032										267,439.11	3	216,35
R2035 On 02/02/2023 Bond Future			11.13589	89.10360	11.18233	88.83262		13.31		0.00	0	145,70
R2035 On 04/05/2023 Bond Future			11.25344	86.32508	11.30377	86.03710		14.95		0.00	0	104,45
R2035 On 03/08/2023 Bond Future			11.35829	88.10092	11.41258	87.79607		14.64		0.00	0	
R2035 On 02/11/2023 Bond Future			11.47929	85.36944	11.53577	85.05855		14.34		0.00	0	
R2035 On 01/02/2024 Bond Future			11.60734	87.10276	11.67061	86.76184		13.17		0.00	0	
Total R2035 Future										0.00	0	250,15
R2035 On 02/02/2023 Bond Future	9.81	Call			7.33000	0.00733	3,090	12.04		0.00	0	58
R2035 On 02/02/2023 Bond Future	11.94	Call			4,479.99000	4.47999	4,669,870	14.42		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interr
R2035 On 02/02/2023 Bond Future	11.94	Put			227.07000	0.22707	145,970	14.42		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			4,672.55000	4.67255	4,868,710	14.49		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			203.64000	0.20364	128,820	14.49		0.00	0	38
R2035 On 02/02/2023 Bond Future	13.22	Call			10,775.23000	10.77523	11,043,360	16.39		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			653.64000	0.65364	629,660	12.75		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			2,439.96000	2.43996	2,145,000	12.75		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			1,024.21000	1.02421	1,023,970	13.00		0.00	0	97
R2035 On 02/02/2023 Bond Future	11.05	Put			1,799.61000	1.79961	1,528,390	13.00		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			1,049.65000	1.04965	1,050,950	13.01		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Put			8,031.94000	8.03194	7,754,810	12.03		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			326.90000	0.32690	292,900	12.47		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			3,446.66000	3.44666	3,141,680	12.47		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Call			617.17000	0.61717	591,190	12.72		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			2,523.53000	2.52353	2,226,570	12.72		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			635.23000	0.63523	610,220	12.74		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			4.44000	0.00444	1,590	16.39		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.30	Call			81.49000	0.08149	56,000	12.08		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.30	Put			5,446.28000	5.44628	5,149,810	12.08		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			263.91000	0.26391	230,940	12.41		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			3,752.35000	3.75235	3,448,400	12.41		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			304.78000	0.30478	271,010	12.45		0.00	0	38
R2035 On 02/02/2023 Bond Future	11.06	Put			1,766.10000	1.76610	1,496,420	13.01		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			8,558.76000	8.55876	8,283,540	12.04		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			9.16000	0.00916	4,040	12.04		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			8,294.63000	8.29463	8,018,530	12.04		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			11.39000	0.01139	5,240	12.03		0.00	0	38
R2035 On 02/02/2023 Bond Future	10.64	Put			3,547.19000	3.54719	3,242,440	12.45		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			2,481.54000	2.48154	2,185,550	12.74		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			557.90000	0.55790	430,630	17.77		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Call			2,741.55000	2.74155	2,678,750	14.84		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			3,510.03000	3.51003	3,159,250	14.84		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			2,826.65000	2.82665	2,766,940	14.88		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			3,421.93000	3.42193	3,074,240	14.88		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			2,855.12000	2.85512	2,796,650	14.89		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			3,392.78000	3.39278	3,046,330	14.89		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			485.98000	0.48598	383,350	13.75		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			9,393.40000	9.39340	9,002,790	13.75		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			1,108.29000	1.10829	992,740	13.94		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			6,373.30000	6.37330	5,969,770	13.94		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			1,408.25000	1.40825	1,302,800	14.12		0.00	0	38

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 04/05/2023 Bond Future	11.22	Call			2,883.92000	2.88392	2,826,510	14.91		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			3,364.01000	3.36401	3,018,620	14.91		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			7,354.23000	7.35423	7,441,610	16.74		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			1,104.49000	1.10449	903,890	16.74		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Call			10,368.77000	10.36877	10,529,480	17.77		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Put			5,564.25000	5.56425	5,170,820	14.12		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			2,768.73000	2.76873	2,465,680	15.26		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			5,900.63000	5.90063	5,900,040	15.23		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			2,805.74000	2.80574	2,500,300	15.23		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			5,935.15000	5.93515	5,935,750	15.25		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			2,787.18000	2.78718	2,482,930	15.25		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			5,969.73000	5.96973	5,971,530	15.26		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			4,193.33000	4.19333	4,275,050	14.27		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			4,776.86000	4.77686	4,547,690	14.27		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			4,137.71000	4.13771	4,217,560	14.25		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			4,832.22000	4.83222	4,601,180	14.25		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			4,165.48000	4.16548	4,246,260	14.26		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			4,804.48000	4.80448	4,574,370	14.26		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			3,428.48000	3.42848	3,418,920	13.59		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			6,186.51000	6.18651	6,518,600	13.60		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			3,409.33000	3.40933	3,400,500	13.60		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Call			6,122.39000	6.12239	6,453,010	13.58		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			3,447.73000	3.44773	3,437,430	13.58		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			6,154.43000	6.15443	6,485,790	13.59		0.00	0	
Total R2035 Option										0.00	0	8,47
Total For R2035										0.00	0	258,66
R2037 On 02/02/2023 Bond Future			11.33863	80.48181	11.38500	80.20864		15.08		139,314,013.11	1,731	132,18
R2037 On 04/05/2023 Bond Future			11.45930	82.03995	11.50935	81.75044		16.12		0.00	0	
R2037 On 03/08/2023 Bond Future			11.57049	79.46954	11.62430	79.16380		16.65		0.00	0	
R2037 On 02/11/2023 Bond Future			11.68452	81.06853	11.74035	80.75674		15.51		0.00	0	
R2037 On 01/02/2024 Bond Future			11.80418	78.45904	11.86630	78.11855		15.05		0.00	0	
Total R2037 Future										139,314,013.11	1,731	132,18
R2037 On 02/02/2023 Bond Future	11.05	Call			636.58000	0.63658	582,270	14.32		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Put			2,641.33000	2.64133	2,313,850	14.32		0.00	0	
R2037 On 02/02/2023 Bond Future	11.10	Call			732.18000	0.73218	680,440	14.40		0.00	0	51
R2037 On 02/02/2023 Bond Future	11.10	Put			2,433.06000	2.43306	2,108,150	14.40		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Call			3,728.02000	3.72802	3,859,380	15.94		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Put			396.53000	0.39653	254,720	15.94		0.00	0	51
R2037 On 02/02/2023 Bond Future	11.03	Call			600.81000	0.60081	545,820	14.29		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2037 On 02/02/2023 Bond Future	11.03	Put			2,727.57000	2.72757	2,399,410	14.29		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			618.52000	0.61852	563,850	14.30		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			2,684.24000	2.68424	2,356,400	14.30		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Call			4,621.82000	4.62182	4,625,000	16.82		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Put			2,193.43000	2.19343	1,907,100	16.82		0.00	0	7(
R2037 On 04/05/2023 Bond Future	11.03	Call			1,916.24000	1.91624	1,816,700	15.43		0.00	0	4(
R2037 On 04/05/2023 Bond Future	11.03	Put			4,753.67000	4.75367	4,364,620	15.43		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			2,586.98000	2.58698	2,516,150	15.82		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			3,808.31000	3.80831	3,447,970	15.82		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Call			2,614.41000	2.61441	2,544,700	15.83		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			3,776.78000	3.77678	3,417,560	15.83		0.00	0	
R2037 On 04/05/2023 Bond Future	10.95	Call			1,739.95000	1.73995	1,636,230	15.34		0.00	0	7(
R2037 On 04/05/2023 Bond Future	10.95	Put			5,065.29000	5.06529	4,672,060	15.34		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Put			2,525.74000	2.52574	2,218,730	16.56		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Call			11,850.84000	11.85084	12,014,010	19.27		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Put			427.15000	0.42715	300,810	19.27		0.00	0	4(
R2037 On 04/05/2023 Bond Future	11.32	Call			2,642.00000	2.64200	2,573,230	15.85		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			3,745.47000	3.74547	3,387,190	15.85		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Call			4,064.84000	4.06484	4,047,340	16.56		0.00	0	4(
R2037 On 03/08/2023 Bond Future	12.14	Call			5,897.22000	5.89722	5,889,200	17.55		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			3,052.96000	3.05296	2,739,200	17.55		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			5,828.90000	5.82890	5,819,050	17.53		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			3,092.12000	3.09212	2,776,530	17.53		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			5,863.14000	5.86314	5,853,990	17.54		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			3,072.59000	3.07259	2,757,700	17.54		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			5,124.44000	5.12444	4,891,210	15.29		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			4,081.60000	4.08160	4,161,080	15.31		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			5,095.34000	5.09534	4,863,030	15.31		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			4,109.06000	4.10906	4,189,750	15.32		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			5,066.09000	5.06609	4,834,990	15.32		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			4,053.93000	4.05393	4,132,490	15.29		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Call			6,148.06000	6.14806	6,487,520	15.68		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Put			3,725.48000	3.72548	3,724,450	15.68		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Call			6,180.40000	6.18040	6,519,940	15.69		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Put			3,705.67000	3.70567	3,704,720	15.69		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Call			6,116.08000	6.11608	6,454,840	15.67		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Put			3,745.70000	3.74570	3,743,970	15.67		0.00	0	
Total R2037 Option										0.00	0	3,7(
Total For R2037										139,314,013.11	1,731	135,94

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 02/02/2023 Bond Future			11.43758	82.08131	11.47888	81.81942		16.01		0.00	0	138,2
R2040 On 04/05/2023 Bond Future			11.55491	83.67041	11.59956	83.39218		17.12		0.00	0	30
R2040 On 03/08/2023 Bond Future			11.66313	80.88315	11.71119	80.58872		17.74		0.00	0	
R2040 On 02/11/2023 Bond Future			11.77356	82.51056	11.82337	82.21032		16.55		0.00	0	
R2040 On 01/02/2024 Bond Future			11.88915	79.67995	11.94473	79.35081		16.10		0.00	0	
Total R2040 Future										0.00	0	138,51
R2040 On 02/02/2023 Bond Future	10.18	Call			12.98000	0.01298	5,940	14.47		0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Put			8,919.35000	8.91935	8,650,420	14.47		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			244.56000	0.24456	162,080	17.51		0.00	0	30
R2040 On 02/02/2023 Bond Future	11.12	Call			627.09000	0.62709	589,730	15.33		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Put			407.97000	0.40797	289,520	17.13		0.00	0	50
R2040 On 02/02/2023 Bond Future	10.96	Call			378.58000	0.37858	336,590	15.07		0.00	0	30
R2040 On 02/02/2023 Bond Future	10.93	Put			3,932.25000	3.93225	3,629,070	15.03		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Call			4,864.49000	4.86449	5,039,050	17.46		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			264.50000	0.26450	177,170	17.46		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			5,017.40000	5.01740	5,196,810	17.51		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			608.93000	0.60893	570,860	15.31		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			2,995.44000	2.99544	2,695,480	15.31		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			2,947.48000	2.94748	2,648,230	15.33		0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			764.82000	0.76482	733,720	15.45		0.00	0	50
R2040 On 02/02/2023 Bond Future	11.19	Put			2,624.60000	2.62460	2,331,610	15.45		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Call			4,016.69000	4.01669	4,160,130	17.13		0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			15.23000	0.01523	7,190	14.47		0.00	0	30
R2040 On 02/02/2023 Bond Future	10.21	Put			8,699.33000	8.69933	8,429,400	14.47		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			341.55000	0.34155	300,260	15.03		0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Put			3,766.73000	3.76673	3,462,850	15.07		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			591.05000	0.59105	552,410	15.29		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			3,043.77000	3.04377	2,743,240	15.29		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			2,914.16000	2.91416	2,832,850	16.99		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			1,635.79000	1.63579	1,516,820	16.26		0.00	0	30
R2040 On 04/05/2023 Bond Future	12.05	Put			2,362.39000	2.36239	2,073,110	18.06		0.00	0	60
R2040 On 04/05/2023 Bond Future	12.78	Call			8,084.56000	8.08456	8,157,660	19.30		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			1,239.80000	1.23980	1,034,670	19.30		0.00	0	30
R2040 On 04/05/2023 Bond Future	11.41	Call			2,884.23000	2.88423	2,802,000	16.98		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			4,075.80000	4.07580	3,715,340	16.98		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Put			10,267.62000	10.26762	9,872,580	15.74		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			4,042.18000	4.04218	3,682,640	16.99		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			2,944.25000	2.94425	2,863,850	17.01		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			4,008.81000	4.00881	3,650,180	17.01		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2040 On 04/05/2023 Bond Future	10.73	Call			1,266.37000	1.26637	1,145,840	16.03		0.00	0	48
R2040 On 04/05/2023 Bond Future	10.73	Put			6,964.23000	6.96423	6,565,470	16.03		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Put			3,845.12000	3.84512	3,491,470	17.09		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			5,087.74000	5.08774	5,076,690	18.06		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Put			6,036.84000	6.03684	5,639,640	16.26		0.00	0	
R2040 On 04/05/2023 Bond Future	11.03	Call			1,879.49000	1.87949	1,763,410	16.40		0.00	0	68
R2040 On 04/05/2023 Bond Future	11.03	Put			5,543.36000	5.54336	5,149,050	16.40		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			567.00000	0.56700	450,190	15.74		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			11,008.39000	11.00839	11,148,580	20.40		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			679.59000	0.67959	541,550	20.40		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Call			3,096.74000	3.09674	3,021,320	17.09		0.00	0	48
R2040 On 03/08/2023 Bond Future	12.22	Call			6,279.88000	6.27988	6,259,200	18.44		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			3,263.11000	3.26311	2,948,000	18.44		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			6,316.41000	6.31641	6,296,650	18.46		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			3,242.14000	3.24214	2,927,950	18.46		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			6,243.65000	6.24365	6,221,590	18.43		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			3,284.44000	3.28444	2,967,950	18.43		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			5,746.81000	5.74681	5,525,000	16.35		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			4,292.51000	4.29251	4,371,830	16.37		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			5,714.48000	5.71448	5,493,560	16.37		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			4,321.78000	4.32178	4,401,990	16.38		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			5,682.02000	5.68202	5,461,990	16.38		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			4,263.03000	4.26303	4,341,460	16.35		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			6,351.93000	6.35193	6,703,900	16.49		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			4,127.57000	4.12757	4,150,400	16.49		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			6,385.68000	6.38568	6,738,330	16.50		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			4,104.89000	4.10489	4,128,400	16.50		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			6,419.81000	6.41981	6,772,820	16.51		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			4,082.65000	4.08265	4,106,520	16.51		0.00	0	
Total R2040 Option										0.00	0	6,28
Total For R2040										0.00	0	144,75
R2044 On 02/02/2023 Bond Future			11.44551	78.89354	11.49180	78.59427		17.02	226,661,140.42		2,873	83,07
R2044 On 04/05/2023 Bond Future			11.55613	80.42096	11.60582	80.10500		18.21	0.00		0	
R2044 On 03/08/2023 Bond Future			11.65788	77.69208	11.71101	77.35959		18.90	0.00		0	
R2044 On 02/11/2023 Bond Future			11.76134	79.25527	11.81636	78.91615		17.65	0.00		0	
R2044 On 01/02/2024 Bond Future			11.86929	76.48374	11.92998	76.11585		17.20	0.00		0	
Total R2044 Future									226,661,140.42		2,873	83,07
R2044 On 02/02/2023 Bond Future	12.00	Call			3,677.28000	3.67728	3,833,840	18.05		0.00	0	
R2044 On 02/02/2023 Bond Future	11.70	Call			2,343.53000	2.34353	2,427,100	17.43		0.00	0	1,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044 On 02/02/2023 Bond Future	11.00	Put			3,701.65000	3.70165	3,367,380	16.07		0.00	0	
R2044 On 02/02/2023 Bond Future	11.75	Call			2,549.40000	2.54940	2,645,690	17.53		0.00	0	
R2044 On 02/02/2023 Bond Future	11.75	Put			914.40000	0.91440	711,420	17.53		0.00	0	2,50
R2044 On 02/02/2023 Bond Future	11.90	Call			3,209.05000	3.20905	3,342,190	17.84		0.00	0	
R2044 On 02/02/2023 Bond Future	11.90	Put			650.23000	0.65023	484,100	17.84		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			672.68000	0.67268	647,630	16.34		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Put			512.92000	0.51292	370,210	18.05		0.00	0	4,00
R2044 On 02/02/2023 Bond Future	11.16	Call			692.30000	0.69230	668,320	16.36		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			2,880.12000	2.88012	2,556,870	16.36		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Call			774.67000	0.77467	755,330	16.43		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Put			2,693.41000	2.69341	2,374,800	16.43		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			2,928.01000	2.92801	2,603,690	16.34		0.00	0	
R2044 On 02/02/2023 Bond Future	11.70	Put			1,020.67000	1.02067	804,970	17.43		0.00	0	
R2044 On 02/02/2023 Bond Future	11.10	Call			580.20000	0.58020	550,600	16.25		0.00	0	1,70
R2044 On 02/02/2023 Bond Future	11.10	Put			3,174.46000	3.17446	2,845,590	16.25		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			653.37000	0.65337	627,370	16.32		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			2,976.30000	2.97630	2,651,030	16.32		0.00	0	
R2044 On 02/02/2023 Bond Future	10.30	Call			22.28000	0.02228	11,780	15.37		0.00	0	
R2044 On 02/02/2023 Bond Future	10.30	Put			8,374.18000	8.37418	8,064,410	15.37		0.00	0	
R2044 On 02/02/2023 Bond Future	10.75	Call			166.28000	0.16628	137,880	15.72		0.00	0	2,50
R2044 On 02/02/2023 Bond Future	10.75	Put			5,200.20000	5.20020	4,872,530	15.72		0.00	0	
R2044 On 02/02/2023 Bond Future	11.00	Call			422.44000	0.42244	387,440	16.07		0.00	0	2,50
R2044 On 04/05/2023 Bond Future	11.42	Put			4,148.02000	4.14802	3,770,460	18.08		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			2,985.87000	2.98587	2,925,490	18.09		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Call			5,946.35000	5.94635	5,988,560	19.57		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			4,113.48000	4.11348	3,737,140	18.09		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			2,036.18000	2.03618	1,762,430	19.57		0.00	0	1,50
R2044 On 04/05/2023 Bond Future	11.41	Call			2,925.02000	2.92502	2,862,580	18.06		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			4,182.62000	4.18262	3,804,220	18.06		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			2,955.46000	2.95546	2,893,860	18.08		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			4,043.11000	4.04311	4,022,110	18.66		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			3,138.28000	3.13828	2,801,320	18.66		0.00	0	4,10
R2044 On 04/05/2023 Bond Future	12.00	Call			4,964.39000	4.96439	4,974,540	19.12		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			2,531.74000	2.53174	2,225,930	19.12		0.00	0	4,10
R2044 On 03/08/2023 Bond Future	12.16	Put			3,461.52000	3.46152	3,129,880	19.55		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			6,215.40000	6.21540	6,217,230	19.57		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			3,439.37000	3.43937	3,108,710	19.57		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			6,142.38000	6.14238	6,142,040	19.54		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			3,483.81000	3.48381	3,150,980	19.54		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			6,178.86000	6.17886	6,179,710	19.55		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	02/11/2023	Bond Future	11.56	Call		4.32383000	4.32383	4,420,450	17.42	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		5.92535000	5.92535	5,682,850	17.42	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		4.35361000	4.35361	4,451,190	17.43	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		5.89163000	5.89163	5,650,090	17.43	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		4.29413000	4.29413	4,389,510	17.40	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		5.95924000	5.95924	5,715,500	17.40	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		4.32094000	4.32094	4,338,520	17.54	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		6.36270000	6.36270	6,748,910	17.55	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		4.29727000	4.29727	4,315,590	17.55	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		6.39679000	6.39679	6,783,730	17.56	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		4.27373000	4.27373	4,292,780	17.56	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		6.32866000	6.32866	6,714,130	17.54	0.00	0	
Total R2044 Option											0.00	0	24,65
Total For R2044											226,661,140.42	2,873	107,70
R2048	On	02/02/2023	Bond Future			11.27240	82.91174	11.31354	82.63341	16.70	82,911.74	1	247,64
R2048	On	04/05/2023	Bond Future			11.37266	80.05763	11.41691	79.76298	18.88	0.00	0	11,05
R2048	On	03/08/2023	Bond Future			11.46478	81.66700	11.51215	81.35624	18.57	0.00	0	
R2048	On	02/11/2023	Bond Future			11.55999	78.88876	11.60901	78.57187	18.40	0.00	0	13,00
R2048	On	01/02/2024	Bond Future			11.65660	80.52748	11.71085	80.18217	17.11	0.00	0	
Total R2048 Future											82,911.74	1	271,74
R2048	On	02/02/2023	Bond Future	10.40	Call		78.10000	0.07810	55,120	15.29	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Put		6.68584000	6.68584	6,384,530	15.29	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call		746.69000	0.74669	720,110	16.22	0.00	0	2,90
R2048	On	02/02/2023	Bond Future	11.00	Put		2,911.92000	2.91192	2,607,010	16.22	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		884.43000	0.88443	863,740	16.34	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		2,581.77000	2.58177	2,283,880	16.35	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		933.70000	0.93370	915,310	16.37	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		2,536.72000	2.53672	2,240,000	16.37	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		984.65000	0.98465	968,830	16.41	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Put		2,448.17000	2.44817	2,154,020	16.41	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		2,627.37000	2.62737	2,328,350	16.34	0.00	0	
R2048	On	02/02/2023	Bond Future	11.60	Call		2,778.85000	2.77885	2,866,240	17.41	0.00	0	2,90
R2048	On	02/02/2023	Bond Future	11.60	Put		887.48000	0.88748	696,540	17.41	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Call		3,238.63000	3.23863	3,349,960	17.61	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Put		705.69000	0.70569	538,690	17.61	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		908.85000	0.90885	889,290	16.35	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		3,414.07000	3.41407	3,272,140	18.60	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		3,927.45000	3.92745	3,490,870	18.60	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		3,447.96000	3.44796	3,306,950	18.62	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2048	On	04/05/2023	Bond Future	11.35	Put		3,894.25000	3.89425	3,458,590	18.62	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		3,380.34000	3.38034	3,237,490	18.58	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		3,960.90000	3.96090	3,523,400	18.58	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		6,946.39000	6.94639	6,952,540	19.51	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		3,263.59000	3.26359	2,958,980	19.51	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		6,985.40000	6.98540	6,992,480	19.53	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		3,242.63000	3.24263	2,938,950	19.53	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		6,907.44000	6.90744	6,912,420	19.50	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		3,284.70000	3.28470	2,978,920	19.50	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		5,003.70000	5.00370	4,996,940	18.37	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		5,842.59000	5.84259	5,518,940	18.37	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		5,035.84000	5.03584	5,030,300	18.39	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		5,809.13000	5.80913	5,486,700	18.39	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		4,971.64000	4.97164	4,963,950	18.36	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		5,876.22000	5.87622	5,551,640	18.36	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		7,257.40000	7.25740	7,382,980	17.60	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,559.23000	4.55923	4,339,500	17.60	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		7,293.21000	7.29321	7,419,750	17.61	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,535.55000	4.53555	4,316,780	17.61	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		7,221.64000	7.22164	7,346,580	17.59	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,583.04000	4.58304	4,362,670	17.59	0.00	0	
Total R2048 Option											0.00	0	5,80
Total For R2048											82,911.74	1	277,54
R209	On	02/02/2023	Bond Future			11.13035	68.92808	11.17659	68.69071	15.09	25,020,893.04	363	31,48
R209	On	04/05/2023	Bond Future			11.23707	67.11069	11.28680	66.85946	16.90	0.00	0	2,60
R209	On	03/08/2023	Bond Future			11.33041	68.49158	11.38359	68.22677	16.60	0.00	0	
R209	On	02/11/2023	Bond Future			11.43453	66.71871	11.48964	66.44853	16.21	0.00	0	
R209	On	01/02/2024	Bond Future			11.54051	68.07324	11.60148	67.77901	14.94	0.00	0	
Total R209 Future											25,020,893.04	363	34,12
R209	On	02/02/2023	Bond Future	10.78	Call		431.20000	0.43120	403,640	14.30	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		2,506.15000	2.50615	2,241,220	14.30	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		444.75000	0.44475	417,840	14.32	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		2,466.27000	2.46627	2,201,990	14.32	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		458.60000	0.45860	432,310	14.33	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		2,426.76000	2.42676	2,163,100	14.33	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		6,644.85000	6.64485	6,727,690	19.00	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		907.56000	0.90756	739,170	19.00	0.00	0	8,50
R209	On	04/05/2023	Bond Future	11.10	Call		2,275.14000	2.27514	2,214,850	16.67	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		3,225.74000	3.22574	2,914,220	16.67	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R209	On	04/05/2023	Bond Future	11.11	Call		2,299.31000	2.29931	2,239,690	16.68		0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		3,508.31000	3.50831	3,189,380	16.51		0.00	0	6,2
R209	On	04/05/2023	Bond Future	11.09	Call		2,251.10000	2.25110	2,189,990	16.65		0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		3,253.13000	3.25313	2,940,790	16.65		0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		3,198.55000	3.19855	2,887,700	16.68		0.00	0	
R209	On	04/05/2023	Bond Future	11.50	Call		3,339.06000	3.33906	3,318,770	17.32		0.00	0	1,0
R209	On	04/05/2023	Bond Future	11.50	Put		2,276.91000	2.27691	2,005,390	17.32		0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		549.94000	0.54994	447,200	15.55		0.00	0	5
R209	On	04/05/2023	Bond Future	10.00	Put		7,500.50000	7.50050	7,146,530	15.55		0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		2,041.00000	2.04100	1,973,300	16.51		0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		5,252.55000	5.25255	5,182,340	17.23		0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		2,521.40000	2.52140	2,186,380	17.23		0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		5,192.01000	5.19201	5,119,880	17.20		0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		2,554.58000	2.55458	2,217,640	17.20		0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		5,222.16000	5.22216	5,150,990	17.21		0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		2,537.84000	2.53784	2,201,860	17.21		0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,606.34000	3.60634	3,674,620	16.04		0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,293.93000	4.29393	4,092,030	16.04		0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,557.74000	3.55774	3,624,190	16.02		0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		4,344.62000	4.34462	4,140,890	16.02		0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,582.00000	3.58200	3,649,240	16.03		0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,319.21000	4.31921	4,116,270	16.03		0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		5,560.99000	5.56099	5,854,180	15.64		0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		3,039.38000	3.03938	3,038,340	15.64		0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		5,503.81000	5.50381	5,796,090	15.62		0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		3,073.42000	3.07342	3,071,470	15.62		0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		5,532.38000	5.53238	5,824,990	15.63		0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		3,056.35000	3.05635	3,054,730	15.63		0.00	0	
Total R209 Option											0.00	0	16,2	
Total For R209											25,020,893.04	363	50,37	
R210	On	02/02/2023	Bond Future			223.05734	223.05734	223.06144	223.06144			0.00	0	3
R210	On	04/05/2023	Bond Future			224.34367	224.34367	224.31754	224.31754			0.00	0	
R210	On	03/08/2023	Bond Future			229.01025	229.01025	228.95523	228.95523			0.00	0	
R210	On	02/11/2023	Bond Future			230.50582	230.50582	230.44779	230.44779			0.00	0	
R210	On	01/02/2024	Bond Future			235.23853	235.23853	235.11614	235.11614			0.00	0	
Total R210 Future											0.00	0	37	
Total For R210											0.00	0	37	
R213	On	02/02/2023	Bond Future			10.44450	84.62516	10.47563	84.47888	11.04		0.00	0	38,2
R213	On	04/05/2023	Bond Future			10.55547	82.71124	10.59044	82.55092	12.09		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	03/08/2023			10.65105	84.41255	10.68997	84.23846		11.29	0.00	0	
R213	On	02/11/2023			10.76673	82.55860	10.80748	82.38105		10.74	0.00	0	
R213	On	01/02/2024			10.89087	84.23512	10.93904	84.03106		9.56	0.00	0	
Total R213 Future											0.00	0	38,25
R213	On	02/02/2023	9.16	Call			0.03000	0.00003	0,060	7.30	0.00	0	47
R213	On	02/02/2023	9.16	Put			6,484.59000	6.48459	6,338,340	7.30	0.00	0	
R213	On	02/02/2023	10.01	Call			131.39000	0.13139	195,520	9.31	0.00	0	
R213	On	02/02/2023	12.20	Put			13.27000	0.01327	12,370	15.36	0.00	0	97
R213	On	02/02/2023	10.35	Put			1,248.22000	1.24822	1,209,290	10.54	0.00	0	47
R213	On	02/02/2023	10.21	Call			384.54000	0.38454	476,640	10.05	0.00	0	
R213	On	02/02/2023	10.21	Put			1,643.60000	1.64360	1,589,420	10.05	0.00	0	
R213	On	02/02/2023	10.43	Call			844.38000	0.84438	958,750	10.81	0.00	0	97
R213	On	02/02/2023	10.43	Put			1,058.91000	1.05891	1,027,000	10.81	0.00	0	
R213	On	02/02/2023	12.20	Call			7,617.91000	7.61791	7,763,290	15.36	0.00	0	
R213	On	02/02/2023	10.01	Put			2,354.79000	2.35479	2,272,640	9.31	0.00	0	47
R213	On	02/02/2023	10.22	Call			401.66000	0.40166	494,800	10.09	0.00	0	
R213	On	02/02/2023	10.22	Put			1,612.87000	1.61287	1,559,730	10.09	0.00	0	
R213	On	02/02/2023	10.23	Call			419.22000	0.41922	513,350	10.13	0.00	0	
R213	On	02/02/2023	10.23	Put			1,582.62000	1.58262	1,530,470	10.13	0.00	0	
R213	On	02/02/2023	10.35	Call			655.81000	0.65581	763,160	10.54	0.00	0	
R213	On	04/05/2023	10.73	Call			2,706.49000	2.70649	2,719,770	12.32	0.00	0	
R213	On	04/05/2023	10.73	Put			2,070.68000	2.07068	1,923,640	12.32	0.00	0	
R213	On	04/05/2023	10.74	Call			2,732.16000	2.73216	2,746,200	12.33	0.00	0	
R213	On	04/05/2023	10.74	Put			2,051.04000	2.05104	1,904,760	12.33	0.00	0	
R213	On	04/05/2023	10.75	Call			2,757.96000	2.75796	2,772,760	12.34	0.00	0	
R213	On	04/05/2023	10.75	Put			2,031.55000	2.03155	1,886,030	12.34	0.00	0	
R213	On	03/08/2023	11.63	Put			1,601.63000	1.60163	1,358,680	12.15	0.00	0	
R213	On	03/08/2023	11.61	Call			5,605.76000	5.60576	5,535,170	12.13	0.00	0	
R213	On	03/08/2023	11.61	Put			1,624.46000	1.62446	1,379,780	12.13	0.00	0	
R213	On	03/08/2023	11.62	Call			5,636.31000	5.63631	5,566,580	12.14	0.00	0	
R213	On	03/08/2023	11.62	Put			1,613.11000	1.61311	1,369,290	12.14	0.00	0	
R213	On	03/08/2023	11.63	Call			5,666.69000	5.66669	5,597,830	12.15	0.00	0	
R213	On	02/11/2023	11.13	Call			4,092.60000	4.09260	4,114,650	11.07	0.00	0	
R213	On	02/11/2023	11.13	Put			2,704.43000	2.70443	2,548,930	11.07	0.00	0	
R213	On	02/11/2023	11.11	Call			4,041.05000	4.04105	4,062,230	11.05	0.00	0	
R213	On	02/11/2023	11.11	Put			2,738.09000	2.73809	2,581,720	11.05	0.00	0	
R213	On	02/11/2023	11.12	Call			4,066.79000	4.06679	4,088,410	11.06	0.00	0	
R213	On	02/11/2023	11.12	Put			2,721.21000	2.72121	2,565,280	11.06	0.00	0	
R213	On	01/02/2024	11.71	Put			2,100.00000	2.10000	2,030,400	10.17	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	01/02/2024	Bond Future	11.72	Call			5.30736000	5.30736	5,442,150	10.17	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			2,087.43000	2.08743	2,018,160	10.17	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			5,251.83000	5.25183	5,385,960	10.16	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			2,112.33000	2.11233	2,042,400	10.16	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			5,279.73000	5.27973	5,414,190	10.17	0.00	0	
Total R213 Option												0.00	0	3,25
Total For R213												0.00	0	41,50
R214	On	02/02/2023	Bond Future			11.29944	66.22453	11.34569	65.97601		16.62	0.00	0	71,03
R214	On	04/05/2023	Bond Future			11.39840	64.20821	11.44786	63.94615		18.73	0.00	0	
R214	On	03/08/2023	Bond Future			11.48622	65.52906	11.53890	65.25350		18.43	0.00	0	
R214	On	02/11/2023	Bond Future			11.58591	63.54877	11.64039	63.26769		18.12	0.00	0	
R214	On	01/02/2024	Bond Future			11.68999	64.83909	11.74987	64.53469		16.73	0.00	0	
Total R214 Future												0.00	0	71,03
R214	On	02/02/2023	Bond Future		Call			0.00000	0.00000	0,000	15.05	0.00	0	
R214	On	02/02/2023	Bond Future		Put			34,023.99000	34.02399	33,775,470	15.05	0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Call			35.60000	0.03560	21,910	15.08	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call			2,845.83000	2.84583	2,965,490	17.74	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Put			483.54000	0.48354	354,680	17.74	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			707.65000	0.70765	696,920	16.31	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			2,100.82000	2.10082	1,841,570	16.31	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call			726.98000	0.72698	717,370	16.33	0.00	0	
R214	On	02/02/2023	Bond Future	11.60	Call			2,105.16000	2.10516	2,184,240	17.34	0.00	0	2,30
R214	On	02/02/2023	Bond Future	11.60	Put			765.46000	0.76546	596,020	17.34	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Call			548.73000	0.54873	529,910	16.14	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Put			2,443.65000	2.44365	2,176,310	16.14	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			670.04000	0.67004	657,260	16.27	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Put			2,864.12000	2.86412	2,590,090	15.96	0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Put			6,046.54000	6.04654	5,784,330	15.08	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Call			404.59000	0.40459	379,080	15.96	0.00	0	2,30
R214	On	02/02/2023	Bond Future	11.07	Put			2,174.19000	2.17419	1,912,890	16.27	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			688.71000	0.68871	676,900	16.29	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			2,137.34000	2.13734	1,877,010	16.29	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Put			2,064.77000	2.06477	1,806,640	16.33	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			2,696.67000	2.69667	2,649,190	18.52	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			3,056.65000	3.05665	2,747,110	18.52	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			2,643.47000	2.64347	2,593,930	18.48	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			3,110.16000	3.11016	2,798,560	18.48	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			2,670.01000	2.67001	2,621,570	18.50	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			3,083.31000	3.08331	2,772,810	18.50	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R214	On	03/08/2023	Bond Future	12.15	Put		2,572.75000	2.57275	2,310,060	19.45	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		5,667.77000	5.66777	5,681,470	19.47	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		2,556.11000	2.55611	2,294,250	19.47	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		5,604.77000	5.60477	5,616,810	19.43	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		2,589.50000	2.58950	2,325,980	19.43	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		5,636.25000	5.63625	5,649,120	19.45	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		3,762.63000	3.76263	3,777,540	17.76	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,700.87000	4.70087	4,434,700	17.76	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		3,787.91000	3.78791	3,803,400	17.77	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,673.56000	4.67356	4,407,970	17.77	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		3,737.19000	3.73719	3,751,530	17.74	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,728.08000	4.72808	4,461,340	17.74	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,475.89000	3.47589	3,488,710	17.19	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		5,432.66000	5.43266	5,750,220	17.21	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,456.65000	3.45665	3,469,810	17.21	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		5,461.65000	5.46165	5,779,810	17.22	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,437.51000	3.43751	3,451,270	17.22	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		5,403.72000	5.40372	5,720,940	17.19	0.00	0	
Total R214 Option											0.00	0	4,60
Total For R214											0.00	0	75,63
Total for Bond											475,580,564.26	5,642	1,575,35
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 02/02/2023 GOVI			861.03100	861.03100	858.59300	858.59300				0.00	0	84
GOVI On 04/05/2023 GOVI			877.69400	877.69400	875.09200	875.09200				0.00	0	
GOVI On 03/08/2023 GOVI			895.73900	895.73900	892.97300	892.97300				0.00	0	
GOVI On 02/11/2023 GOVI			913.77100	913.77100	910.94700	910.94700				0.00	0	
GOVI On 01/02/2024 GOVI			932.33800	932.33800	929.20900	929.20900				0.00	0	
Total GOVI Future										0.00	0	84
GOVI On 02/02/2023 GOVI	850.82	Call			77,730.00000	7.77300	102,110,000			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			77,630.00000	7.76300	102,010,000			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			77,530.00000	7.75300	101,910,000			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			222,220.00000	22.22200	248,240,000			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			222,120.00000	22.21200	248,140,000			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			222,320.00000	22.23200	248,340,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
GOVI	On	03/08/2023	GOVI	837.21	Call			557,630.00000	55.76300	585,290,000		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			557,530.00000	55.75300	585,190,000		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			557,430.00000	55.74300	585,090,000		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			251,470.00000	25.14700	279,710,000		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			251,370.00000	25.13700	279,610,000		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			251,270.00000	25.12700	279,510,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call			492,190.00000	49.21900	523,480,000		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			492,090.00000	49.20900	523,380,000		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			492,290.00000	49.22900	523,580,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	84
Total for GOVI												0.00	0	84
AL37	On	02/02/2023	Index Future			863.98500	863.98500	861.24600	861.24600			0.00	0	
AL37	On	04/05/2023	Index Future			880.70500	880.70500	877.79600	877.79600			0.00	0	
AL37	On	03/08/2023	Index Future			898.81200	898.81200	895.73200	895.73200			0.00	0	
AL37	On	02/11/2023	Index Future			916.90600	916.90600	913.76100	913.76100			0.00	0	
AL37	On	01/02/2024	Index Future			935.53600	935.53600	932.08000	932.08000			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	02/02/2023	Index Future			999.85900	999.85900	997.91400	997.91400			0.00	0	
AL7T	On	04/05/2023	Index Future			1,019.20900	1,019.20900	1,017.09100	1,017.09100			0.00	0	
AL7T	On	03/08/2023	Index Future			1,040.16300	1,040.16300	1,037.87300	1,037.87300			0.00	0	
AL7T	On	02/11/2023	Index Future			1,061.10300	1,061.10300	1,058.76400	1,058.76400			0.00	0	
AL7T	On	01/02/2024	Index Future			1,082.66400	1,082.66400	1,079.98900	1,079.98900			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	02/02/2023	Index Future			873.31600	873.31600	870.81900	870.81900			0.00	0	1
ALBI	On	04/05/2023	Index Future			890.21700	890.21700	887.55300	887.55300			0.00	0	
ALBI	On	03/08/2023	Index Future			908.51900	908.51900	905.68900	905.68900			0.00	0	
ALBI	On	02/11/2023	Index Future			926.80800	926.80800	923.91900	923.91900			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	01/02/2024	Index Future			945.64000	945.64000	942.44100	942.44100			0.00	0	
Total ALBI Future												0.00	0	11
Total For ALBI												0.00	0	11
IGOV	On	02/02/2023	Index Future			328.39900	328.39900	325.77400	325.77400			0.00	0	64
IGOV	On	04/05/2023	Index Future			334.83500	334.83500	332.11500	332.11500			0.00	0	
IGOV	On	03/08/2023	Index Future			341.79800	341.79800	338.98000	338.98000			0.00	0	
IGOV	On	02/11/2023	Index Future			348.75700	348.75700	345.88000	345.88000			0.00	0	
IGOV	On	01/02/2024	Index Future			355.91900	355.91900	352.88900	352.88900			0.00	0	
Total IGOV Future												0.00	0	65
Total For IGOV												0.00	0	65
Total for Index												0.00	0	76
JIBAR F	On	18/01/2023	Jibar Future			7.27000	92.73000	7.26500	92.73500			0.00	0	
JIBAR F	On	15/02/2023	Jibar Future			7.65000	92.35000	7.69000	92.31000			0.00	0	
JIBAR F	On	15/03/2023	Jibar Future			7.67500	92.32500	7.71500	92.28500			0.00	0	
JIBAR F	On	19/04/2023	Jibar Future			7.77000	92.23000	7.82000	92.18000			0.00	0	
JIBAR F	On	17/05/2023	Jibar Future			7.76000	92.24000	7.83000	92.17000			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			7.78500	92.21500	7.85500	92.14500			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			7.78000	92.22000	7.85000	92.15000			0.00	0	
JIBAR F	On	20/12/2023	Jibar Future			7.61000	92.39000	7.68500	92.31500			0.00	0	21
JIBAR F	On	20/03/2024	Jibar Future			7.56500	92.43500	7.63500	92.36500			0.00	0	
JIBAR F	On	19/06/2024	Jibar Future			7.59000	92.41000	7.65000	92.35000			0.00	0	
JIBAR F	On	18/09/2024	Jibar Future			7.57500	92.42500	7.62500	92.37500			0.00	0	6
JIBAR F	On	18/12/2024	Jibar Future			7.69000	92.31000	7.76500	92.23500			0.00	0	
Total Jibar Future												0.00	0	41
Total For JIBAR FUTURE												0.00	0	41
Total for Jibar												0.00	0	41
Total for Derivatives :											475,580,564.26	5,642	1,577,42	
ABCPI3	On	07/12/2023	Spot Bond			5.15000	323.10383	5.15000	323.01944			0.00	0	
Total ABCPI3 SPOT												0.00	0	
Total For ABCPI3												0.00	0	
ABF001	On	13/09/2026	Spot Bond					0.00000	100.67680			0.00	0	
Total ABF001 SPOT												0.00	0	
Total For ABF001												0.00	0	
ABF003	On	18/07/2024	Spot Bond					0.00000	100.22916			0.00	0	
Total ABF003 SPOT												0.00	0	
Total For ABF003												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF004 On 30/06/2026 Spot Bond			9.60500	100.44129	9.60500	100.41541				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.72500	87.71022	11.72500	87.68277				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.27729				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.02843				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.55939				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	100.87684				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.10280				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.66545				0.00	0	1,000,000,00
Total ABFN23 SPOT										0.00	0	1,000,000,00
Total For ABFN23										0.00	0	1,000,000,00
ABFN25 On 17/10/2024 Spot Bond					0.00000	100.76214				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	102.29824				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN28 On 29/08/2023 Spot Bond					0.00000	101.22185				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN29 On 29/08/2025 Spot Bond					0.00000	101.83961				0.00	0	
Total ABFN29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.88010				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.53248				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.71706				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.79791				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.91921				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.38507				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.76714				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.58696				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.18907				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	99.86673				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	99.86514				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.31266				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.90778				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.93639				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.19453				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.08961				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.33474				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.11191				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.15538				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.18320				0.00	0	2,000,000.00
Total ABFN54 SPOT										0.00	0	2,000,000.00
Total For ABFN54										0.00	0	2,000,000.00
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.20644				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	100.78352				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	101.16007				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 14/11/2027 Spot Bond					0.00000	101.19873				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5 On 28/11/2025 Spot Bond					0.00000	100.98937				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.34632				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.60116				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.36249				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.18442				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.76194				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.93855				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.29548				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.30768				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.89000	7.89000	7.89000	159.37289				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	62.01818	100.00000	61.87190				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.62000	3.62000	3.62000	166.03260				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.59000	4.59000	4.59000	213.81069				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.91000	4.91000	4.91000	239.03211				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			9.06000	9.06000	9.06000	102.62678				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.52000	8.52000	8.52000	107.08422				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.93500	105.30899	8.93500	105.28357				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.93000	108.34047	8.93000	108.31433				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.03000	104.10111	8.03000	104.07847				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.19500	101.73868	9.19500	101.71342				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	16.24263	100.00000	16.20629				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			4.80000	324.08790	4.80000	324.00630				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.39500	11.39500	11.39500	99.37503				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.57162				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.56036				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	191.22973				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	194.09567				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.54153				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.09823				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.23646				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.90849				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.87520				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.13855				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.75462				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGRIA1 On 28/10/2025 Spot Bond					0.00000	100.49000				0.00	300,000,000	1,925,827,60
Total AGRIA1 SPOT										0.00	300,000,000	1,925,827,60
Total For AGRIA1										0.00	300,000,000	1,925,827,60
AGT01 On 10/10/2023 Spot Bond					0.00000	102.07124				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.93982				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.17381				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	107.22518				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	101.49681				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A11 On 18/07/2024 Spot Bond					0.00000	101.81898				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A21 On 18/07/2026 Spot Bond					0.00000	101.86476				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A31 On 18/07/2026 Spot Bond			8.82000	100.47778	8.82000	100.45421				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B11 On 18/07/2026 Spot Bond					0.00000	101.93365				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C11 On 18/07/2026 Spot Bond					0.00000	102.16325				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D1 On 18/07/2026 Spot Bond					0.00000	102.45018				0.00	0	
Total AHF2D1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	101.69839				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.08286				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			9.58500	103.97295	9.58500	103.94650				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.18269				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.12360				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.17790				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.78965				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.52863				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.03524				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.12348				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.17776				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.55700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.18416				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.25323				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.15062				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.13026				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.20488				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.17911				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.05626				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.59754				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.45000	103.23494	8.45000	103.21164				0.00	0	660,000,00
Total AIR02 SPOT										0.00	0	660,000,00
Total For AIR02										0.00	0	660,000,00
AIR04 On 29/05/2024 Spot Bond			10.30000	99.75736	10.30000	99.72968				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.93500	91.83938	11.93500	91.80997				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.31554				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	101.36322				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.03042				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.77000	192.18505	6.77000	192.12658				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.33420				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.80107				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.56045				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.67045				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.23519				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.26000	253.52703	5.26000	253.46004				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.87000	219.89582	5.87000	219.83417				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.46000	205.23842	5.46000	205.18314				0.00	0	
Total ASN154 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.28000	118.63451	5.28000	118.60330				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	104.30817				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.59751				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.51433				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	101.25981				0.00	921,600,000	230,400,000
Total ASN278 SPOT										0.00	921,600,000	230,400,000
Total For ASN278										0.00	921,600,000	230,400,000
ASN27: On 20/08/2048 Spot Bond					0.00000	101.14169				0.00	416,000,000	104,000,000
Total ASN279 SPOT										0.00	416,000,000	104,000,000
Total For ASN279										0.00	416,000,000	104,000,000
ASN28: On 21/08/2023 Spot Bond					0.00000	101.12088				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.73230				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	100.33131				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	100.53814				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	101.06504				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			5.08500	5.08500	5.08500	113.60583				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.41500	5.41500	5.41500	106.25732				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.63812				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.69805				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	101.42344				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	100.12310				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.39000	117.10797	5.39000	117.07680				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	100.54373				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	99.91292				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	100.65812				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.52961				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.52961				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN36: On 30/08/2024 Spot Bond					0.00000	101.03255				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.74007				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.66415				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.06326				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	102.33070				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.65665				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.65665				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.82550				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.55098				0.00	925,200,000	231,300,000
Total ASN399 SPOT										0.00	925,200,000	231,300,000
Total For ASN399										0.00	925,200,000	231,300,000
ASN40: On 20/12/2024 Spot Bond					0.00000	100.52391				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.58034				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	100.88442				0.00	0	
Total ASN419 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN419										0.00	0	
ASN42 On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	103.29776				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	100.45588				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.46440				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 20/03/2023 Spot Bond					0.00000	100.71455				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	100.52820				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	99.86442				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	99.86362				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 31/01/2023 Spot Bond			10.04500	10.04500	10.04500	104.09590				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			10.86000	10.86000	10.86000	104.01365				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.47421				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.64371				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	101.11493				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	100.70361				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	113.29100				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.64500	10.64500	10.64500	103.82082				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	101.07047				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 15/09/2025 Spot Bond					0.00000	100.63072				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.63072				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 28/09/2025 Spot Bond					0.00000	100.52214				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			10.21500	96.64450	10.21500	96.61805				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			9.39500	96.53510	9.39500	96.51076				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			9.94500	95.40493	9.94500	95.37949				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN51: On 21/12/2026 Spot Bond			9.94500	95.40493	9.94500	95.37949				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			8.52000	104.87419	8.52000	104.85041				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			10.47000	105.72328	10.47000	105.69396				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			10.42000	105.70151	10.42000	105.67234				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			9.92000	105.23435	9.92000	105.20666				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			9.92000	105.23435	9.92000	105.20666				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.18591				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	101.60266				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.55500	104.73425	10.55500	104.70498				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.64500	104.48245	10.64500	104.45301				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.50500	104.73229	10.50500	104.70316				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.67788				0.00	0	
Total ASN560 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.84779				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.91651				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	109.02047				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	108.99015				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	95.02387				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.87000	104.04728	9.87000	104.01931				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.02282				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	99.85558				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	101.63668				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	101.77733				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.23799				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.65728				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	101.84445				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2023 Spot Bond					0.00000	100.21906				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN612 On 06/05/2024 Spot Bond					0.00000	94.41573				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614 On 21/12/2026 Spot Bond					0.00000	100.52229				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN615 On 28/02/2024 Spot Bond					0.00000	101.29591				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN618 On 11/05/2023 Spot Bond					0.00000	101.63718				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN620 On 21/12/2026 Spot Bond					0.00000	100.50456				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN625 On 28/02/2024 Spot Bond					0.00000	101.22007				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN628 On 02/04/2026 Spot Bond					0.00000	100.17894				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633 On 20/06/2024 Spot Bond					0.00000	100.57477				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634 On 20/06/2026 Spot Bond					0.00000	100.61161				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN63: On 05/06/2023 Spot Bond					0.00000	101.00117				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.77551				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.79028				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.02370				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.19991				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.10636				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.19743				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.17773				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.31349				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.59417				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.61104				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.22279				0.00	0	
Total ASN683 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	96.21407				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.19915				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.58814				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.77319				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.91622				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.77291				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.55477				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.55758				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.92025				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.45021				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.77035				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.26513				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN714: On 31/03/2032 Spot Bond					0.00000	100.20179				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN715: On 15/09/2033 Spot Bond					0.00000	100.81670				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716: On 30/09/2024 Spot Bond					0.00000	100.25681				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718: On 12/06/2024 Spot Bond					0.00000	100.75513				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721: On 05/06/2023 Spot Bond					0.00000	100.95257				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN733: On 31/07/2026 Spot Bond					0.00000	101.72868				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735: On 28/02/2026 Spot Bond					0.00000	101.14308				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736: On 31/03/2026 Spot Bond					0.00000	100.20146				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737: On 20/06/2026 Spot Bond					0.00000	100.54068				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742: On 20/06/2026 Spot Bond					0.00000	100.54632				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746: On 25/11/2024 Spot Bond					0.00000	96.69934				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN74: On 31/10/2026 Spot Bond					0.00000	101.66066				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.61719				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.59309				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.64884	9.64884	9.64884	103.30373				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.81689				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.15500	10.15500	10.15500	104.54914				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.82514				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	101.65101				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	101.65296				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	99.77657				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.47929				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.10652				0.00	0	
Total ASN818 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.17630				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.02258				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.44479				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	101.68879				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.02357				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.02732				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.02726				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.83697				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.85368				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.85368				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.82526				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.59698				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN837 On 21/04/2027 Spot Bond					0.00000	101.82435				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN838 On 21/04/2027 Spot Bond					0.00000	101.81328				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN839 On 21/04/2027 Spot Bond					0.00000	101.81328				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN840 On 22/04/2027 Spot Bond					0.00000	101.82859				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN841 On 25/04/2042 Spot Bond					0.00000	112.83282				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN842 On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN845 On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN846 On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN847 On 29/04/2025 Spot Bond					0.00000	101.79873				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	101.78904				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	100.54077				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN85: On 20/06/2025 Spot Bond					0.00000	100.55219				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	101.14315				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	99.76542				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	101.64374				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	114.78830				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	106.53160				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.80700				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.80700				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.71635				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.68684				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.68684				0.00	0	
Total ASN868 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.19667				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.49815				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	100.61400				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	100.60838				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	101.60653				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	100.83934				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	99.80009				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	100.32705				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	100.70278				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.09500	105.65483	11.09500	105.62722				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	100.60275				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	101.55428				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.53504				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.16528				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.18741				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.16528				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.14315				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.15422				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.17082				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.15422				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.17082				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.64389				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.66131				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN93: On 20/12/2025 Spot Bond					0.00000	100.58569				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 06/02/2023 Spot Bond					0.00000	101.89434				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.88016				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.62814				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93: On 31/01/2030 Spot Bond					0.00000	101.72261				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.59155				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.57071				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	100.55191				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.65625				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94: On 20/06/2027 Spot Bond					0.00000	100.53654				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95: On 20/06/2027 Spot Bond					0.00000	100.54077				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95: On 31/08/2027 Spot Bond					0.00000	101.14315				0.00	0	
Total ASN951 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN951										0.00	0	
ASN95: On 31/07/2027 Spot Bond					0.00000	101.73386				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95: On 20/12/2027 Spot Bond					0.00000	100.61970				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95: On 20/12/2025 Spot Bond					0.00000	100.55642				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95: On 20/12/2024 Spot Bond					0.00000	100.52391				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	100.18722				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	67.49929				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.19355				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.10500	100.81903	7.10500	100.79970				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.75312				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.76910				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	99.95455				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.31787				0.00	0	1,600,000.00

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 BAW38 SPOT										0.00	0	1,600,000,00
Total For BAW38										0.00	0	1,600,000,00
BAWGL On 22/08/2025 Spot Bond					0.00000	101.07130				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.23488				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.84500	11.84500	11.84500	104.24554				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.53793				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA76 On 31/03/2023 Spot Bond					0.00000	100.26220				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.41184				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.41184				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.57956				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.37336				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.23388				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.34617				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.38705				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA8 On 30/06/2024 Spot Bond					0.00000	98.47158				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA9 On 30/06/2024 Spot Bond					0.00000	100.34926				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9 On 30/06/2023 Spot Bond					0.00000	100.22077				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA9 On 30/09/2024 Spot Bond					0.00000	100.22496				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9 On 30/09/2024 Spot Bond					0.00000	100.22025				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA9 On 30/06/2025 Spot Bond					0.00000	101.06735				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA9 On 30/06/2025 Spot Bond					0.00000	100.21852				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA9 On 30/09/2025 Spot Bond					0.00000	99.41732				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA9 On 30/06/2023 Spot Bond					0.00000	100.23502				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA9 On 30/09/2023 Spot Bond					0.00000	100.23411				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA9 On 30/09/2027 Spot Bond					0.00000	100.22780				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.25755				0.00	0	
Total BAYB13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For BAYB13										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	100.42093				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1: On 30/09/2024 Spot Bond					0.00000	100.26261				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	100.25791				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2: On 30/06/2025 Spot Bond					0.00000	100.25627				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2: On 30/09/2023 Spot Bond					0.00000	100.25755				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	100.25791				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2: On 30/09/2025 Spot Bond					0.00000	100.26731				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD030: On 18/04/2028 Spot Bond			8.95000	8.95000	8.95000	98.42450				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21: On 05/08/2033 Spot Bond					0.00000	101.59394				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.63095				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.42934				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.19185				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.32750				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.18462				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX42 On 31/01/2023 Spot Bond					0.00000	100.62276				0.00	0	
Total BDX42 SPOT										0.00	0	
Total For BDX42										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.49701				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	100.16545				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.48966				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.16733				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.27557				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.18636				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.58056				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID11 On 15/11/2023 Spot Bond			8.49000	102.37470	8.49000	102.35119				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.04058				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.88217				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.30476				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.31142				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.76730				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.94781				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.76600				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.55400				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	70.53200				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	51.90700				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BNPP13										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.20115				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	101.01002				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.03338				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.10037				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.06229				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	101.47601				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.13338				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 10/05/2023 Spot Bond					0.00000	101.32374				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	101.19564				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	101.18647				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	100.30394				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	101.73153				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10C On 30/09/2026 Spot Bond					0.00000	100.22308				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	100.21837				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.40590				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.33772				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	101.02216				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.44500	102.42232	8.44500	102.39949				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.74500	104.69019	8.74500	104.66557				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.29500	107.20528	9.29500	107.17838				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.33500	10.33500	10.33500	99.22757				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	102.01331				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR46 On 28/02/2023 Spot Bond					0.00000	101.30909				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.37268				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	102.26526				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	102.37145				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.34422				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	104.10734	4.77000	101.00900				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	100.80000				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.51953				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.50500	104.41267	9.50500	104.38589				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	108.74435	8.70700	107.08600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.80307				0.00	0	
Total CLN366 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	102.97691				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.93500	102.84197	10.93500	102.81174				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	112.44890	6.50000	106.08200				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	102.71400				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.32000	157.53182	6.32000	157.48606				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			8.43000	151.24469	8.43000	151.19238				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49 On 04/09/2024 Spot Bond			9.15000	104.94036	9.15000	104.91443				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	102.18231				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	99.97396				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	99.64186				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN51 On 15/03/2025 Spot Bond				100.00000	0.00000	100.68080				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/04/2023 Spot Bond				100.00000	0.00000	101.63388				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2024 Spot Bond					0.00000	100.22896				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 12/03/2023 Spot Bond					0.00000	100.73176				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	101.06794				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/03/2023 Spot Bond				100.00000	0.00000	100.75448				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.96813				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.82542				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.76017				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2024 Spot Bond					0.00000	100.56558				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	100.73176				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.56645				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	99.79969				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 On 18/07/2025 Spot Bond			10.17500	100.18860	10.17500	100.16158				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.49478				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	101.74824				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	99.80892				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	157.44100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.77135				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.64500	104.99427	9.64500	104.96740				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.69500	103.59491	9.69500	103.56783				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			9.78500	102.56622	9.78500	102.53915				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			9.83500	9.83500	9.83500	319.57469				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	101.32212				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.27836				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.08290				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	99.79493				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	126.97900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.38871				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.14500	101.65951	10.14500	101.66457				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.64500	102.90865	9.64500	102.88187				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.64956				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.15683				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	100.88710				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.92242				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.33162				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.87500	101.88176	9.87500	101.85463				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.32486				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.33651				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.66705				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.60015				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	99.80481				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.18177				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.38529				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.62979				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	99.80342				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN585 On 31/05/2024 Spot Bond					0.00000	101.25519				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.73007				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	104.08239				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.56042				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.37134				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.38226				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.74000	156.40297	4.74000	125.59347				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.36605				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2024 Spot Bond					0.00000	100.42646				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.07016				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.11500	9.11500	9.11500	101.24554				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.17517				0.00	0	
Total CLN598 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.70223				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.56042				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.56042				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	101.17500				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.70000	8.70000	8.70000	103.80805				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.36757				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	100.56089				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.30219				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	102.01681				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.09569				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.27500	101.83926	9.27500	101.81409				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61(On 23/10/2024 Spot Bond					0.00000	101.74107				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611On 14/04/2026 Spot Bond					0.00000	101.47315				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.85818				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.19565				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	96.82200				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.97159				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	101.04972				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.61303				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	102.03011				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	98.61900				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN624 On 25/01/2023 Spot Bond					0.00000	101.76926				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			7.80000	104.18829	7.80000	104.16610				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	101.24222				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	100.22847				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.78000	63.11042	12.78000	83.05991				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2024 Spot Bond					0.00000	101.34394				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.34500	101.83510	10.34500	101.80720				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.23815				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2024 Spot Bond					0.00000	101.30726				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.02821				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	101.40620				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.53893				0.00	0	
Total CLN635 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.08270				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.23408				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	101.28508				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.31547				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	101.84947				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.08677				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.55385				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	101.79598				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.55444				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.34702				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.02131				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.23408				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.23408				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	98.80500				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.60859				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.23974				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.97737				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.00500				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	101.02900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	123.27000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	149.18300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.16903				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN666 On 02/04/2026 Spot Bond					0.00000	99.23300				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.41308				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	103.42989				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	101.69310				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.11567				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.32903				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.45647	160.20036	5.45647	130.15571				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			5.45647	160.20036	5.45647	130.15655				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.34937				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.40359				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.51155				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.04410				0.00	0	
Total CLN680 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	103.12304				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.81686				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.49774				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.50636				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	101.46876				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.56523				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.56501				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	102.81354				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 26/09/2023 Spot Bond					0.00000	100.34650				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.51981				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.51763				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.01422				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.51739				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.68090				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.96275				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.31663				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.59057				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN703 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.57068				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN704 On 19/08/2025 Spot Bond					0.00000	101.43070				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN705 On 11/09/2026 Spot Bond					0.00000	101.33195				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN706 On 26/08/2025 Spot Bond					0.00000	100.51195				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN707 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.88626				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN708 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	85.12717				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN711 On 11/03/2023 Spot Bond					0.00000	100.66859				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN711 On 12/02/2023 Spot Bond					0.00000	101.16202				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.51409				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.51409				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.51409				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.93307				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.67302				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.93828				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	83.25812				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.92370				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.96260				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.48779				0.00	0	
Total CLN724 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.48779				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.48779				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.49316				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.49316				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.49316				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	86.44020				0.00	0	
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	87.46903				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	88.10169				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.51958				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.68085				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	97.15966				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.78862				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.03622				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	116.72300				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	95.89828				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.22051				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.20725				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	104.32211				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	98.41800				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	102.03070				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.17908				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2023 Spot Bond					0.00000	100.51975				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.80577				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.71216				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.16672				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	103.27089				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	101.71009				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.36488				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	100.34762				0.00	0	
Total CLN760 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	101.35143				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76 On 12/02/2025 Spot Bond					0.00000	101.32350				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76 On 21/07/2027 Spot Bond					0.00000	101.71916				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	95.61024				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	103.27089				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	100.48801				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	106.75024				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77 On 31/07/2024 Spot Bond					0.00000	102.81382				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	84.21965				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	89.87939				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.16148				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.85718				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			7.46000	7.46000	7.46000	122.18365				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.08776				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.24269				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	101.62199				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.63166				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	104.14377				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.68003				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.70131				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN785 On 30/09/2026 Spot Bond					0.00000	100.19666				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	100.47660				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	100.19666				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	109.37041				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	109.20308				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	101.81558				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	99.96000				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.81558				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	102.73482				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	101.81558				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	100.19673				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	101.81558				0.00	0	
Total CLN797 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.81573				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	101.82496				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	101.82496				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.14861				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	89.19329				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	101.63747				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	102.08795				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.83475				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.15428				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	101.69937				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.49005				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.95000	98.44818	8.95000	98.42450				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.49262				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	102.04129				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN81 On 31/01/2025 Spot Bond					0.00000	101.81558				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN81 On 31/07/2025 Spot Bond					0.00000	101.81580				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN81 On 31/01/2027 Spot Bond					0.00000	101.83475				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN81 On 31/01/2030 Spot Bond					0.00000	101.62201				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN81 On 31/01/2025 Spot Bond					0.00000	101.81558				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	101.81580				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN82 On 31/05/2025 Spot Bond					0.00000	100.19673				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN82 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN82 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	101.81580				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	101.81580				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN82 On 31/07/2027 Spot Bond					0.00000	101.81547				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	101.81580				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN82 On 31/08/2024 Spot Bond					0.00000	90.21101				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN82 On 31/01/2025 Spot Bond					0.00000	101.81558				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN83 On 31/07/2026 Spot Bond					0.00000	106.50095				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN83 On 31/05/2025 Spot Bond					0.00000	100.95138				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN83 On 31/07/2027 Spot Bond					0.00000	101.81547				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN83 On 31/01/2030 Spot Bond			9.23500	9.23500	9.23500	103.99139				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN83 On 31/08/2025 Spot Bond					0.00000	101.14301				0.00	0	
Total CLN834 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	101.14315				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	101.14315				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	101.14305				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	100.19673				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.53682				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	100.13970				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	98.78900				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	98.14000				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	98.81600				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	100.84426				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	100.18031				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.18234				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	100.19673				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN848 On 31/03/2027 Spot Bond					0.00000	100.19673				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	100.19637				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	101.94156				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN851 On 27/09/2028 Spot Bond					0.00000	100.40852				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond					0.00000	100.54077				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	100.56445				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.59993				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN855 On 20/07/2027 Spot Bond					0.00000	100.61119				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN856 On 23/09/2026 Spot Bond					0.00000	100.51453				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	102.81062				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN856 On 28/02/2024 Spot Bond				100.00000	0.00000	86.03621				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	101.81580				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.56896				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN862 On 20/06/2027 Spot Bond					0.00000	100.53513				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	100.80957				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	115.65365				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	97.79100				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	99.63500				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	102.01862				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	88.85174				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	101.58345				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.60267				0.00	0	
Total CLN870 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN870										0.00	0	
CLN87 On 31/07/2027 Spot Bond					0.00000	101.59300				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	85.33853				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87 On 31/08/2025 Spot Bond					0.00000	101.14301				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN87 On 20/06/2027 Spot Bond					0.00000	100.54923				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN87 On 29/10/2025 Spot Bond					0.00000	102.27269				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN87 On 29/10/2025 Spot Bond					0.00000	102.27269				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN87 On 24/04/2023 Spot Bond					0.00000	101.57087				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN87 On 31/01/2030 Spot Bond					0.00000	101.57944				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87 On 02/04/2026 Spot Bond					0.00000	100.17517				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88 On 02/04/2026 Spot Bond					0.00000	100.17423				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN88 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	86.93670				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88 On 31/01/2030 Spot Bond					0.00000	101.57363				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	85.70355				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	84.49703				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	84.49703				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	84.31830				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	84.46720				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.46000	5.46000	5.46000	124.84059				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	100.59719				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.56789				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	101.81580				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN894 On 20/12/2025 Spot Bond					0.00000	100.55304				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN895 On 31/08/2025 Spot Bond					0.00000	101.14301				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN896 On 30/09/2027 Spot Bond					0.00000	100.19667				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN897 On 02/04/2026 Spot Bond					0.00000	100.16668				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN898 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	66.41461				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN900 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	65.92291				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN901 On 20/12/2027 Spot Bond			11.29000	11.29000	11.29000	103.68652				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN902 On 20/12/2027 Spot Bond					0.00000	100.63500				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN903 On 20/12/2027 Spot Bond			10.73000	10.73000	10.73000	102.43128				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN904 On 15/09/2029 Spot Bond					0.00000	100.76083				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN905 On 20/12/2029 Spot Bond					0.00000	100.63364				0.00	0	
Total CLN905 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	100.59324				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	100.74211				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	100.44800				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	100.24200				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN909 On 20/06/2024 Spot Bond					0.00000	100.73651				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN910 On 06/08/2023 Spot Bond					0.00000	100.70833				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
COJ05 On 05/06/2023 Spot Bond			10.12000	102.00175	10.12000	101.97457			56,651,760,000,000.00	5,598,000,000	1,866,000,000	
Total COJ05 SPOT									56,651,760,000,000.00	5,598,000,000	1,866,000,000	
Total For COJ05									56,651,760,000,000.00	5,598,000,000	1,866,000,000	
COJ08 On 22/06/2026 Spot Bond			10.93500	102.07466	10.93500	102.04482			0.00	0	0	
Total COJ08 SPOT									0.00	0	0	
Total For COJ08									0.00	0	0	
COJG0 On 09/06/2024 Spot Bond			11.21000	99.59323	11.21000	99.56339			0.00	0	0	
Total COJG01 SPOT									0.00	0	0	
Total For COJG01									0.00	0	0	
COT01 On 03/04/2023 Spot Bond			9.58500	102.35103	9.58500	102.32473			0.00	0	0	
Total COT01 SPOT									0.00	0	0	
Total For COT01									0.00	0	0	
COT02 On 03/04/2028 Spot Bond			12.70500	93.40533	12.70500	93.37373			0.00	0	0	
Total COT02 SPOT									0.00	0	0	
Total For COT02									0.00	0	0	
COT03 On 05/06/2028 Spot Bond			11.29500	93.67190	11.29500	93.64363			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.08050				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.04500	10.04500	10.04500	102.10834				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.94841				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.28323				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.90435				0.00	0	400,000,00
Total DSY06 SPOT										0.00	0	400,000,00
Total For DSY06										0.00	0	400,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	101.09627				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.36396				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.29772				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.61119				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.62272				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.25000	104.02882	7.25000	104.00836				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DV23/R On 27/02/2023 Spot Bond			100.00000	93.02184	100.00000	92.79661			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	93.02184	100.00000	92.79661			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			9.67000	103.84604	9.67000	103.81939			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.82553	9.69000	103.79884			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.82553	9.69000	103.79884			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV27 On 02/02/2027 Spot Bond			10.24500	101.43084	10.24500	101.40331			0.00	0	
Total DV27 SPOT									0.00	0	
Total For DV27									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.33500	98.64777	11.33500	98.61822			0.00	0	
Total DV29 SPOT									0.00	0	
Total For DV29									0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.98658	10.10000	103.95875			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.98658	10.10000	103.95875			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.91353			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.28071			0.00	0	
Total DVF25 SPOT									0.00	0	
Total For DVF25									0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.01637			0.00	0	
Total DVF26 SPOT									0.00	0	
Total For DVF26									0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.25397			0.00	0	
Total DVF27 SPOT									0.00	0	
Total For DVF27									0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.68416			0.00	0	4,100,000.00
Total DVFB24 SPOT									0.00	0	4,100,000.00
Total For DVFB24									0.00	0	4,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.97902				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.28085				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	101.47697				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	101.32010				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.53298				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.86215				0.00	0	15,970,000,00
Total DVFB30 SPOT										0.00	0	15,970,000,00
Total For DVFB30										0.00	0	15,970,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	103.51878				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.35023				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.72621				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			9.06000	104.21437	9.06000	104.18886				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.52000	118.65766	5.52000	118.62540				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.38000	104.36333	5.38000	104.33560			269,000,000,000,000.00	50,000,000,000	200,000,000,00	
Total EL037 SPOT									269,000,000,000,000.00	50,000,000,000	200,000,000,00	

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 EL037									9,000,000,000,000.00	50,000,000,000	200,000,000,000
EL037/I On 31/01/2037 Spot Bond			2.25000	149.70584	2.25000	149.67854			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			4.85000	155.25818	4.85000	155.21875			0.00	0	
Total EL28 SPOT									0.00	0	
Total For EL28									0.00	0	
EL29 On 19/11/2029 Spot Bond			4.81500	140.16132	4.81500	140.12587			0.00	0	
Total EL29 SPOT									0.00	0	
Total For EL29									0.00	0	
EL30 On 29/07/2030 Spot Bond			4.82000	136.35079	4.82000	136.31658			0.00	0	
Total EL30 SPOT									0.00	0	
Total For EL30									0.00	0	
EL31 On 02/06/2031 Spot Bond			5.34000	120.38422	5.34000	120.35215			0.00	0	
Total EL31 SPOT									0.00	0	
Total For EL31									0.00	0	
EL36 On 31/01/2036 Spot Bond			5.25000	108.06628	5.25000	108.03794			0.00	0	
Total EL36 SPOT									0.00	0	
Total For EL36									0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	149.70584	2.25000	149.67854			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	166.50656			0.00	0	
Total ELN001 SPOT									0.00	0	
Total For ELN001									0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	163.80415			0.00	0	
Total ELN002 SPOT									0.00	0	
Total For ELN002									0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	153.35931			0.00	0	
Total ELN004 SPOT									0.00	0	
Total For ELN004									0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	127.44297			0.00	0	
Total ELN006 SPOT									0.00	0	
Total For ELN006									0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	126.57061			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 28/07/2025 Spot Bond					0.00000	123.25589				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	114.58877				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 15/04/2024 Spot Bond					0.00000	110.26403				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	112.01245				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	92.75372				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 17/02/2023 Spot Bond					0.00000	102.09357				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN016 On 08/03/2023 Spot Bond					0.00000	99.39101				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN017 On 12/05/2023 Spot Bond					0.00000	102.19951				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN018 On 02/04/2027 Spot Bond					0.00000	104.72754				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN019 On 20/09/2027 Spot Bond					0.00000	100.56459				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.35500	101.49271	10.35500	101.46441				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
EMM04 On 16/05/2028 Spot Bond			12.33500	12.33500	12.33500	94.21589				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.38500	12.38500	12.38500	98.15713				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			10.44500	10.44500	10.44500	100.20509				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.44500	10.44500	10.44500	100.14838				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.38500	12.38500	12.38500	96.31505				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.53500	11.53500	11.53500	98.12881				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.88500	14.88500	14.88500	90.95440				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.14252				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.82143				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.69937				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.99602				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.09428				0.00	0	
Total EPF022 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For EPF022										0.00	0	
EPF02: On 07/09/2026 Spot Bond					0.00000	100.85343				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF02: On 14/03/2025 Spot Bond					0.00000	100.67457				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF02: On 12/09/2025 Spot Bond					0.00000	100.71206				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF02: On 10/11/2025 Spot Bond					0.00000	101.32284				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	100.64190				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC5: On 10/11/2023 Spot Bond					0.00000	101.25654				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	101.28397				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.10330				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	101.49104				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond					0.00000	101.59531				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.46585				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.02323				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01(On 12/11/2024 Spot Bond					0.00000	101.36879				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01(On 11/11/2023 Spot Bond					0.00000	101.19955				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01(On 11/11/2025 Spot Bond					0.00000	101.26165				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01(On 11/11/2027 Spot Bond					0.00000	101.28287				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B(On 17/05/2025 Spot Bond					0.00000	101.21008				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B(On 17/05/2027 Spot Bond					0.00000	101.25425				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C(On 17/05/2025 Spot Bond					0.00000	101.23207				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C(On 17/05/2027 Spot Bond					0.00000	101.27624				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2(On 17/08/2023 Spot Bond					0.00000	101.23235				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2(On 17/05/2025 Spot Bond					0.00000	101.22262				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3(On 17/05/2027 Spot Bond					0.00000	101.22491				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ES23 On 25/01/2023 Spot Bond			7.75000	104.68880	7.75000	104.66665			375,875,000,000,000.00	48,500,000,000	194,000,000,000
Total ES23 SPOT									'5,875,000,000,000.00	48,500,000,000	194,000,000,000
Total For ES23									'5,875,000,000,000.00	48,500,000,000	194,000,000,000
ES23/R On 25/01/2023 Spot Bond			10.00000	104.59879	10.00000	104.57026			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.36500	98.02394	9.36500	97.99929			2,863,969,649,500.00	305,816,300	2,594,648,800
Total ES26 SPOT									2,863,969,649,500.00	305,816,300	2,594,648,800
Total For ES26									2,863,969,649,500.00	305,816,300	2,594,648,800
ES26/R On 02/04/2026 Spot Bond			7.85000	102.15948	7.85000	102.13787			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			12.03500	75.56160	12.08000	75.32241			3,783,759,470,500.00	314,396,300	972,718,800
Total ES33 SPOT									3,783,759,470,500.00	314,396,300	972,718,800
Total For ES33									3,783,759,470,500.00	314,396,300	972,718,800
ES33/R On 15/09/2033 Spot Bond			7.50000	102.42906	7.50000	102.40823			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.32500	73.84688	12.37000	73.57125			2,389,511,840,000.00	193,875,200	4,094,971,600
Total ES42 SPOT									2,389,511,840,000.00	193,875,200	4,094,971,600
Total For ES42									2,389,511,840,000.00	193,875,200	4,094,971,600
ES42/R On 25/04/2042 Spot Bond			8.50000	101.79979	8.50000	101.77651			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.37500	11.37500	11.37500	99.47314			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.09500	14.09500	14.09500	93.56840			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.68756			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.25209			0.00	0	
Total FIFB17 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.59532				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.55541				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.09616				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.58168				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.21049				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.07543				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.12872				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.14205				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.90536				0.00	0	330,000,00
Total FRB24 SPOT										0.00	0	330,000,00
Total For FRB24										0.00	0	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.22163				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.89450				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.02500	104.41380	9.02500	104.38849				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.81308				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.36292				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.94500	99.66244	8.94500	99.63848				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.75850				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	100.33125				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	100.33640				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	101.12880				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.77000	324.17246	4.77000	324.09111				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	165.95081				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.51000	214.67718	4.51000	214.62482				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI29 On 31/03/2029 Spot Bond			5.03000	5.03000	5.03000	113.96134				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.22500	5.22500	5.22500	232.52058				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.38500	100.48713	5.38500	100.46025				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.32000	100.64780	5.32000	100.62098				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.76000	8.76000	8.76000	85.86975				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.77000	8.77000	8.77000	85.01939				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			4.92000	4.92000	4.92000	161.84608				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC256 On 17/07/2027 Spot Bond					0.00000	103.27604				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	102.18361				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond					0.00000	101.66544				0.00	0	
Total FRC271 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			10.23400	10.23400	10.23400	104.20764				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.57484				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.55000	6.55000	6.55000	123.99907				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.65775				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.38000	6.38000	6.38000	121.74063				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.28420				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.29970				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.86821				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	102.35991				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.82087				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.16548				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	102.00921				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305: On 27/02/2023 Spot Bond					0.00000	101.04503				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306: On 31/05/2024 Spot Bond					0.00000	101.94056				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308: On 20/06/2024 Spot Bond					0.00000	100.52114				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309: On 20/12/2024 Spot Bond					0.00000	100.56794				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310: On 20/06/2024 Spot Bond					0.00000	100.60296				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313: On 13/10/2026 Spot Bond					0.00000	103.57609				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315: On 15/09/2033 Spot Bond					0.00000	100.69327				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316: On 31/07/2034 Spot Bond					0.00000	101.65688				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317: On 20/12/2024 Spot Bond					0.00000	100.56342				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318: On 20/12/2026 Spot Bond					0.00000	100.60268				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319: On 20/12/2024 Spot Bond					0.00000	100.69844				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC32: On 20/06/2026 Spot Bond					0.00000	100.57166				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.16763				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	101.37974				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.35547				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	102.56632				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.02800				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.30145				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	100.67489				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.50886				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	100.63177				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	100.69480				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.98260				0.00	0	
Total FRC348 SPOT										0.00	0	

Contract 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 FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.76512				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.68103				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	101.08797				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	101.93913				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.89632				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.81834				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.78011				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.79477				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.78892				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.68409				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2023 Spot Bond					0.00000	100.27154				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	101.54687				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.58539				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	101.90417				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	93.10728				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.13890				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	91.90451				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	92.05753				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.91870				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.91239				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	93.46536				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.95250				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37(On 20/06/2026 Spot Bond					0.00000	90.24572				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	90.09270				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37(On 20/12/2026 Spot Bond					0.00000	100.53340				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37(On 23/09/2023 Spot Bond					0.00000	100.52525				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38(On 20/12/2026 Spot Bond					0.00000	100.57735				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38(On 15/02/2025 Spot Bond					0.00000	101.17573				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38(On 15/02/2025 Spot Bond					0.00000	101.17573				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38(On 16/02/2025 Spot Bond					0.00000	101.15412				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38(On 16/02/2025 Spot Bond					0.00000	101.15412				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38(On 07/12/2023 Spot Bond					0.00000	101.11597				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38(On 30/04/2027 Spot Bond					0.00000	101.81584				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39(On 25/04/2023 Spot Bond					0.00000	101.96916				0.00	0	
Total FRC390 SPOT										0.00	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 FRC390										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	102.32060				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	101.48925				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	100.36725				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	101.81581				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	101.85979				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			14.21500	14.21500	14.21500	98.99810				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	101.96604				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	102.09852				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	102.18099				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.63000	10.63000	10.63000	104.56998				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	100.72630				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	101.60013				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			12.91500	12.91500	12.91500	101.93984				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			10.62500	10.62500	10.62500	106.79508				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.11332				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	99.91981				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	100.56891				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.10500	11.10500	11.10500	103.42370				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	101.81584				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	101.95031				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	101.24231				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	102.02180				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	101.25648				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41: On 31/05/2025 Spot Bond					0.00000	101.19886				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	102.00492				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	101.95014				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.23794				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	102.00681				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 30/04/2026 Spot Bond					0.00000	101.81584				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.40852				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.41545				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.41545				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	101.16568				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	101.81575				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	100.30670				0.00	0	
Total FRC426 SPOT										0.00	0	

Contract 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 FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	100.32138				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 21/06/2027 Spot Bond					0.00000	100.56475				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	101.81591				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	101.94346				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.14322				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	101.81578				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.14322				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.19856				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	101.09478				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	100.58867				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/01/2030 Spot Bond			9.51500	9.51500	9.51500	106.86967				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.72151				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC438 On 31/08/2027 Spot Bond					0.00000	100.72875				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC440 On 31/07/2025 Spot Bond					0.00000	101.96083				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC441 On 31/08/2027 Spot Bond					0.00000	101.15429				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC442 On 31/08/2027 Spot Bond					0.00000	101.15429				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC443 On 20/12/2027 Spot Bond					0.00000	100.60845				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC444 On 23/09/2026 Spot Bond					0.00000	100.51598				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC445 On 28/10/2023 Spot Bond					0.00000	101.73001				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC446 On 31/08/2027 Spot Bond					0.00000	101.14322				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC447 On 15/03/2028 Spot Bond					0.00000	100.75080				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC448 On 31/08/2027 Spot Bond					0.00000	100.60277				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC449 On 31/08/2027 Spot Bond					0.00000	100.60851				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC45(On 20/12/2030 Spot Bond					0.00000	100.52810				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.91000	111.10916	4.91000	111.08077				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.13000	120.75485	5.13000	120.72354				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.93941				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.66004				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.54479				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.35742				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.84001				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.72704				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.39221				0.00	2,800,000,000	1,400,000,000
Total FRJ28 SPOT										0.00	2,800,000,000	1,400,000,000
Total For FRJ28										0.00	2,800,000,000	1,400,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.86628				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	101.71364				0.00	0	
Total FRJ29S SPOT										0.00	0	

Contract 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 FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.46026				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.65800	4.65800	4.65800	108.82977				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.10000	5.10000	5.10000	121.15303				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	101.39034				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.24000	119.19555	5.24000	119.16430				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.24000	232.27700	5.24000	232.21579				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.56000	114.79490	5.56000	114.76385				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.24000	5.24000	5.24000	232.21579				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			4.82000	162.20403	4.82000	162.16334				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	115.39721	3.70500	115.37167				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.18000	120.04305	5.18000	120.01179				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.36000	229.85588	5.36000	229.79459				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.41000	228.85596	5.41000	228.79463				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.00000	164.83254	4.00000	164.79480				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.44000	228.25849	5.44000	228.19712				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.38000	117.24576	5.38000	117.21460				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.95000	210.24467	4.95000	210.19091				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.13000	107.43136	6.13000	107.40069				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.16000	208.16640	5.16000	208.11200				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.22000	207.57696	5.22000	207.52238				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.95000	218.38062	5.95000	218.31893				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.08000	108.05394	6.08000	108.02323				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.38000	5.38000	5.38000	117.21460				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS136 On 31/01/2038 Spot Bond			5.36000	117.52194	5.36000	117.49077				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			5.03000	209.45013	5.03000	209.39614				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.72000	222.77084	5.72000	222.70927				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.16000	208.16640	5.16000	208.11200				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.16000	208.16640	5.16000	208.11200				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS144 On 31/03/2028 Spot Bond			4.56100	214.15793	4.56100	214.10540				0.00	0	
Total FRS144 SPOT										0.00	0	
Total For FRS144										0.00	0	
FRS145 On 31/03/2028 Spot Bond			4.77000	162.36277	4.77000	162.32225				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			4.77000	162.36277	4.77000	162.32225				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.51000	204.75506	5.51000	204.69963				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			5.55000	204.36930	5.55000	204.31378				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			4.74000	162.45812	4.74000	162.41771				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.02500	209.49970	5.02500	209.44570				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			5.56000	5.56000	5.56000	204.21742				0.00	0	
Total FRS153 SPOT										0.00	0	

Contract 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 FRS153										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	102.00223				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	100.63327				0.00	893,600,000	223,400,000
Total FRS180 SPOT										0.00	893,600,000	223,400,000
Total For FRS180										0.00	893,600,000	223,400,000
FRS18: On 27/09/2025 Spot Bond					0.00000	100.34411				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	162.24484				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	136.62891				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	182.48377				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	227.19861				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	101.32396				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	101.45476				0.00	1,010,000,000	252,500,000
Total FRS199 SPOT										0.00	1,010,000,000	252,500,000
Total For FRS199										0.00	1,010,000,000	252,500,000
FRS20: On 12/08/2025 Spot Bond					0.00000	101.28618				0.00	441,200,000	110,300,000
Total FRS200 SPOT										0.00	441,200,000	110,300,000
Total For FRS200										0.00	441,200,000	110,300,000
FRS20: On 06/08/2025 Spot Bond					0.00000	101.07389				0.00	545,600,000	136,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS201 SPOT										0.00	545,600,000	136,400,000
Total For FRS201										0.00	545,600,000	136,400,000
FRS201 On 14/10/2025 Spot Bond					0.00000	99.85603				0.00	520,000,000	130,000,000
Total FRS206 SPOT										0.00	520,000,000	130,000,000
Total For FRS206										0.00	520,000,000	130,000,000
FRS206 On 18/11/2024 Spot Bond					0.00000	101.14694				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS217 SPOT										0.00	0	0
Total For FRS217										0.00	0	0
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS218 SPOT										0.00	0	0
Total For FRS218										0.00	0	0
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	0
Total FRS219 SPOT										0.00	0	0
Total For FRS219										0.00	0	0
FRS219 On 20/12/2024 Spot Bond					0.00000	100.49001				0.00	0	0
Total FRS220 SPOT										0.00	0	0
Total For FRS220										0.00	0	0
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	0
Total FRS221 SPOT										0.00	0	0
Total For FRS221										0.00	0	0
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	0
Total FRS223 SPOT										0.00	0	0
Total For FRS223										0.00	0	0
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	0
Total FRS224 SPOT										0.00	0	0
Total For FRS224										0.00	0	0
FRS224 On 21/12/2027 Spot Bond					0.00000	100.50886				0.00	0	0
Total FRS225 SPOT										0.00	0	0
Total For FRS225										0.00	0	0
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	0
Total FRS226 SPOT										0.00	0	0
Total For FRS226										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
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	101.32416				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23{ On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23{ On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23{ On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23{ On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23{ On 31/03/2032 Spot Bond					0.00000	127.67171				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	108.56697				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24{ On 31/03/2032 Spot Bond					0.00000	105.45832				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24{ On 12/12/2025 Spot Bond					0.00000	73.81678				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24{ On 09/12/2023 Spot Bond					0.00000	101.10970				0.00	0	
Total FRS243 SPOT										0.00	0	

Contract 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 FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	106.32068				0.00	0	90,000,00
Total FRS244 SPOT										0.00	0	90,000,00
Total For FRS244										0.00	0	90,000,00
FRS24 On 19/01/2024 Spot Bond					0.00000	102.69352				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	96.97104				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.91810				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	110.24211				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.43406				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.19023				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.30306				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	112.35329				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.30461				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 31/03/2032 Spot Bond					0.00000	100.30336				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	100.35453				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.63090				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.64315				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.31551				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.26000	10.26000	10.26000	99.37318				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.26000	10.26000	10.26000	99.37318				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.72708				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS28 On 13/11/2023 Spot Bond					0.00000	98.09415				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			11.44400	11.44400	11.44400	94.48000				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	93.49016				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	89.52449				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	94.30161				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS29 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	
FRS29 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	
FRS29 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	
FRS29 On 09/05/2025 Spot Bond					0.00000	99.89554				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS29 On 12/05/2023 Spot Bond					0.00000	101.76236				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS30 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30 On 16/05/2027 Spot Bond					0.00000	101.24393				0.00	0	
Total FRS301 SPOT										0.00	0	

Contract 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 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	100.09634				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	101.81584				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2023 Spot Bond					0.00000	100.60050				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	102.15921				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS309 On 21/09/2023 Spot Bond			9.44500	9.44500	9.44500	103.96962				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS310 On 21/09/2023 Spot Bond					0.00000	100.54928				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	103.81504				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS312 On 27/04/2024 Spot Bond					0.00000	101.49679				0.00	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 FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS314 On 03/06/2024 Spot Bond					0.00000	100.71740				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.41000	4.41000	4.41000	325.11155				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.79000	326.95421	3.79000	326.88079				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.15000	4.15000	4.15000	325.85167				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.48374				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.08000	111.16829	5.08000	111.13964				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.73000	68.79474	4.73000	115.73742				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	165.15189				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	164.24482				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.21000	5.21000	5.21000	322.85074				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.50000	7.50000	7.50000	102.83956				0.00	0	3,000,000.00
Total FRX23 SPOT										0.00	0	3,000,000.00
Total For FRX23										0.00	0	3,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
FRX24 On 10/12/2024 Spot Bond			8.48500	104.85066	8.48500	104.82672				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.66500	106.89747	8.66500	106.87284				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.90000	104.50186	8.90000	104.47687			387,808,600,000.00		43,574,000	22,235,90
Total FRX26 SPOT									387,808,600,000.00		43,574,000	22,235,90
Total For FRX26									387,808,600,000.00		43,574,000	22,235,90
FRX27 On 07/03/2027 Spot Bond			8.94500	107.76324	8.94500	107.73720				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.72500	106.30018	9.72500	106.27275				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.19000	102.15716	10.19000	102.12958				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.32500	99.21163	10.32500	99.18449				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.48500	103.14743	10.48500	103.11848				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.79500	72.26364	11.79500	72.24090				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.15190				0.00	0	1,892,116,60
Total FS6A3 SPOT										0.00	0	1,892,116,60
Total For FS6A3										0.00	0	1,892,116,60
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.04119				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.00718				0.00	0	
Total FS7A2 SPOT										0.00	0	

Contract 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 FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.03027				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.03707				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	101.68218				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	101.71580				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.82899				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.37665				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.09318				0.00	280,000,000	140,000,000
Total GH5A31 SPOT										0.00	280,000,000	140,000,000
Total For GH5A31										0.00	280,000,000	140,000,000
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.13305				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.40668				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.63000	116.72723	4.63000	116.69838				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.89875				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.62900	103.47275	8.62900	103.44873				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.33433				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.45500	105.33985	7.45500	105.31867				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.58772				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.81565				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.54007				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.22273				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.31891				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.71286				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.23119				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.01268				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.89068				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT33 On 18/04/2026 Spot Bond					0.00000	100.30558				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	100.59983				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.35192				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.16985				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.54095				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.27195				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.55679				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.78066				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	102.17018				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	102.06260				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.72024				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.66249				0.00	0	
Total GRT50 SPOT										0.00	0	

Contract 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 GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	100.65716				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	100.68615				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GS000 On 08/11/2023 Spot Bond					0.00000	101.21503				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.05719				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.27690				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.07500	9.07500	9.07500	100.53145				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H12T1 On 20/01/2023 Spot Bond					0.00000	101.30560				0.00	0	
Total H12T16 SPOT										0.00	0	
Total For H12T16										0.00	0	
H12T1 On 31/03/2027 Spot Bond					0.00000	100.19673				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T2 On 04/04/2023 Spot Bond					0.00000	100.13779				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T2 On 31/07/2027 Spot Bond					0.00000	101.50590				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T2 On 30/03/2023 Spot Bond					0.00000	100.23887				0.00	0	
Total H12T26 SPOT										0.00	0	
Total For H12T26										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.53667				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T6 On 28/02/2023 Spot Bond					0.00000	100.92679				0.00	0	
Total HC5T6 SPOT										0.00	0	
Total For HC5T6										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.32889				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.33688				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.75647				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.28542				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	99.79200				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	101.31851				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	101.34557				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			5.07000	323.32834	5.07000	323.24459				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.20000	5.20000	5.20000	323.76180				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.53500	102.92832	10.53500	102.89961				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
HWAY3 On 28/02/2033 Spot Bond			5.06000	78.76057	5.06000	112.33134				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.89500	87.72424	11.89500	87.69670			1,048,135,062,000.00		88,115,600	4,344,965,600
Total HWAY34 SPOT									1,048,135,062,000.00		88,115,600	4,344,965,600
Total For HWAY34									1,048,135,062,000.00		88,115,600	4,344,965,600
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.28451	100.00000	13.25527				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.96000	86.72137	11.96000	86.69400				0.00	0	4,590,000,000
Total HWAY35 SPOT										0.00	0	4,590,000,000
Total For HWAY35										0.00	0	4,590,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.28021	100.00000	13.25098				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.33000	167.02045	3.32000	167.01814			77,594,686,974,000.00		23,301,707,800	622,825,698,100
Total I2025 SPOT									77,594,686,974,000.00		23,301,707,800	622,825,698,100
Total For I2025									77,594,686,974,000.00		23,301,707,800	622,825,698,100
I2029 On 31/03/2029 Spot Bond			4.12500	120.02366	4.16000	119.75565			109,191,546,750,000.00		26,470,678,000	136,157,992,800
Total I2029 SPOT									109,191,546,750,000.00		26,470,678,000	136,157,992,800
Total For I2029									109,191,546,750,000.00		26,470,678,000	136,157,992,800
I2033 On 28/02/2033 Spot Bond			4.41000	116.13117	4.41000	116.10307			283,405,309,866,000.00		64,264,242,600	376,047,129,000
Total I2033 SPOT									283,405,309,866,000.00		64,264,242,600	376,047,129,000
Total For I2033									283,405,309,866,000.00		64,264,242,600	376,047,129,000
I2038 On 31/01/2038 Spot Bond			4.48000	130.48261	4.48000	130.45104			843,794,149,120,000.00		411,561,194,000	541,703,277,400
Total I2038 SPOT									843,794,149,120,000.00		411,561,194,000	541,703,277,400
Total For I2038									843,794,149,120,000.00		411,561,194,000	541,703,277,400
I2046 On 31/03/2046 Spot Bond			4.48500	115.73596	4.48500	115.70780			179,121,405,255,000.00		39,937,883,000	504,926,684,300
Total I2046 SPOT									179,121,405,255,000.00		39,937,883,000	504,926,684,300
Total For I2046									179,121,405,255,000.00		39,937,883,000	504,926,684,300
I2050 On 31/12/2050 Spot Bond			4.45000	117.25001	4.47000	116.80012			147,623,563,080,000.00		33,173,834,400	403,036,305,500
Total I2050 SPOT									147,623,563,080,000.00		33,173,834,400	403,036,305,500
Total For I2050									147,623,563,080,000.00		33,173,834,400	403,036,305,500
IBG01 On 07/02/2025 Spot Bond					0.00000	101.17638				0.00	0	
Total IBG01 SPOT										0.00	0	

Contract 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 IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.97209				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.87000	323.89072	4.87000	323.80854				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.21921				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.29445				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.24742				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	99.92455				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.06903				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.12334				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	101.61699				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	101.56622				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	101.01330				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.52682				0.00	1,089,600,000	272,400,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL145 SPOT										0.00	1,089,600,000	272,400,000
Total For IBL145										0.00	1,089,600,000	272,400,000
IBL147 On 03/07/2025 Spot Bond					0.00000	100.17508				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.01474				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.03963				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.99635				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	101.61172				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.70779				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.31901				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	102.66416				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	99.93424				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	99.93294				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.27386				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL168 On 18/05/2026 Spot Bond					0.00000	101.21708				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	99.80863				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.46913				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.05516				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.26085				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.60553				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.32574				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.02241				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.40894				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.35616				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.74051				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.41184				0.00	0	
Total IBL201 SPOT										0.00	0	

Contract 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 IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.22474				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.85009				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.82422				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.79833				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	101.47116				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.59307				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.11307				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.92500	6.92500	6.92500	100.75960				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.92500	6.92500	6.92500	100.75799				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.92500	6.92500	6.92500	100.76543				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.92500	6.92500	6.92500	100.75303				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.16700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.55456				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.51747				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.44500	9.44500	9.44500	99.85219				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.77570				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.05310				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			8.00500	8.00500	8.00500	101.36694				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.41845				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	101.24270				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.07078				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.20236				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL227 On 25/05/2027 Spot Bond					0.00000	96.57859				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.81132				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.70337				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.72210				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.50067				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.90500	8.90500	8.90500	100.50704				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.29572				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.30384				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.08104				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.48000				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	99.83364				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	99.87179				0.00	0	
Total IBL238 SPOT										0.00	0	

Contract 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 IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	99.80492				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	102.80570				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	101.50208				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.56329				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	101.33779				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.81000	9.81000	9.81000	101.44142				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.23951				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.40843				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			7.95500	101.32067	7.95500	101.29850				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	99.97823				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	101.39512				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.00111				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	100.76794				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	100.65541				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	100.64589				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	100.33396				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.18000	105.17931	9.18000	105.15365				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.69748				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.48500	101.35372	9.48500	101.32778				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.93500	103.49036	10.93500	103.53371				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.04500	103.46327	10.04500	103.43542				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.52269				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.81641				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.44388				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.37799				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.47430				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.10164				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	98.33346				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.79500	100.62366	8.79500	100.59987				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.24788				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	101.26641				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	105.36173				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	102.46958				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.32506				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.83427				0.00	0	
Total INLV09 SPOT										0.00	0	

Contract 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 INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.07679				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.48897				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.33761				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.40234				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.88371				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.35589				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.37248				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.56542				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.23783				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.17188				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.71208				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	100.64589				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPFC40 On 25/02/2023 Spot Bond					0.00000	100.98343				0.00	0	
Total IPFC40 SPOT										0.00	0	
Total For IPFC40										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.05386				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.82000	201.78736	5.82000	201.73105				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.95232				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.72000	202.73922	5.72000	202.68319				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.04877				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.98481				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.03299				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.67213				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.90556				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.43724				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.89420				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.02483				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.24590				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.05000	99.27195	8.05000	99.25044				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.07371				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.18500	103.23989	7.18500	103.22009				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.78541				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.10000	102.32958	8.10000	102.30713				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.81561				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.04000	102.30762	8.04000	102.28535				0.00	0	
Total IVC202 SPOT										0.00	0	

Contract 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 IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.29500				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.83068				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			8.40000	8.40000	8.40000	102.41013				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			9.10000	9.10000	9.10000	101.83137				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.65072				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.63439				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.65500	6.65500	6.65500	101.79101				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.40500	101.95044	8.40500	101.92738				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.73500	101.93402	5.73500	101.79814				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	101.31325				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	104.09141				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.60278				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.08195				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.31313				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.97173				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.41500	9.41500	9.41500	99.31587				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	99.86286				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.39000	8.39000	8.39000	102.57829				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond					0.00000	99.86202				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.04176				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	100.77091				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	100.56462				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC237 On 20/12/2027 Spot Bond					0.00000	100.35864				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVZ123 On 19/01/2023 Spot Bond			7.65000	7.65000	7.65000	99.70743				0.00	0	
Total IVZ123 SPOT										0.00	0	
Total For IVZ123										0.00	0	
IVZ127 On 31/01/2023 Spot Bond			7.65000	7.65000	7.65000	99.45802				0.00	0	
Total IVZ127 SPOT										0.00	0	
Total For IVZ127										0.00	0	
IVZ128 On 02/03/2023 Spot Bond			7.75000	7.75000	7.75000	98.82493				0.00	0	
Total IVZ128 SPOT										0.00	0	
Total For IVZ128										0.00	0	
IVZ129 On 02/02/2023 Spot Bond			7.65000	7.65000	7.65000	99.41657				0.00	0	
Total IVZ129 SPOT										0.00	0	
Total For IVZ129										0.00	0	
IVZ130 On 07/02/2023 Spot Bond			7.65000	7.65000	7.65000	99.31311				0.00	0	
Total IVZ130 SPOT										0.00	0	
Total For IVZ130										0.00	0	
IVZ131 On 09/02/2023 Spot Bond			7.65000	7.65000	7.65000	99.27178				0.00	0	
Total IVZ131 SPOT										0.00	0	
Total For IVZ131										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.60597				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.00242				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.71874				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	99.77936				0.00	0	
Total KAP017 SPOT										0.00	0	

Contract 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 KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	99.97250				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	101.65945				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.65499				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	101.64459				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	101.10947				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	100.87965				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	99.95426				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	99.95316				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	100.30958				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	100.31697				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	101.09678				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	101.11549				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.54500	117.60070	9.54500	117.57042				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.22220				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.12348				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.96086				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.93129				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.56261				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.31918				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.36857				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.11175				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.13889				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.16603				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MAR01 On 17/09/2023 Spot Bond					0.00000	100.73950				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	100.79839				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	101.07081				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	101.05578				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.53343				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07i On 31/05/2025 Spot Bond					0.00000	101.06199				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07i On 30/09/2025 Spot Bond					0.00000	100.25088				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04i On 23/02/2023 Spot Bond					0.00000	100.98971				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	101.54919				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.49249				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.29333				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04i On 27/03/2024 Spot Bond					0.00000	100.50574				0.00	0	
Total MBP049 SPOT										0.00	0	

Contract 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 MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.71002				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.29488				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.79500	8.79500	8.79500	110.30948				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.64221				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.30680				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.59354				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.44500	100.30393	9.44500	100.27850				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.03952				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.69500	95.31877	9.69500	95.28499				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.28613				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.21500	100.33281	10.21500	100.30519				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.59903				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.32867				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.55846				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.96978				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.90451				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.06414				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.72438				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.92856				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.00018				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	102.39112				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.39000	100.81118	9.39000	100.78604				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	105.36364				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN25 On 29/06/2024 Spot Bond					0.00000	101.12780				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.73006				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.50199				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.06049				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.50945				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.97257				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.90531				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.06691				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	101.14940				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	101.22921				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	101.26330				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.14225				0.00	0	
Total MWAR05 SPOT										0.00	0	

Contract 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 MWAR05										0.00	0	
MWAR On 22/02/2024 Spot Bond					0.00000	101.35171				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR On 22/11/2024 Spot Bond					0.00000	101.12885				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR On 22/05/2025 Spot Bond					0.00000	101.12898				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR On 22/11/2025 Spot Bond					0.00000	101.07564				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	100.99610				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.49739				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.58041				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.65082				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.71545				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.07000	104.97083	9.07000	104.94553				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.32500	105.18111	10.32500	105.15233				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.75721				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.51001				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.64603				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.49830				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.62482				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.61000	104.27691	8.61000	104.25263				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.50300	105.64283	8.50300	105.61893				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.07500	104.62046	9.07500	104.59496				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.16500	104.56038	9.16500	104.53463				0.00	0	190,000,00
Total NBK20A SPOT										0.00	0	190,000,00
Total For NBK20A										0.00	0	190,000,00
NBK21 On 21/07/2027 Spot Bond			9.27000	109.95677	9.27000	109.92970				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.92300	108.47551	7.92300	108.45223				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.96500	109.19381	8.96500	109.16736				0.00	0	2,000,000,00
Total NBK24A SPOT										0.00	0	2,000,000,00
Total For NBK24A										0.00	0	2,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK25/ On 17/02/2023 Spot Bond			8.45000	8.45000	8.45000	104.41147			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.89512			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	79.44029	100.00000	79.27650			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.70339			0.00	0	1,690,000,00
Total NBK26B SPOT									0.00	0	1,690,000,00
Total For NBK26B									0.00	0	1,690,000,00
NBK27/ On 10/05/2026 Spot Bond			8.89000	108.27319	8.89000	108.24718			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28/ On 02/08/2023 Spot Bond			8.55500	105.17461	8.55500	105.15068			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29/ On 31/07/2026 Spot Bond			9.03500	109.03871	9.03500	109.01253			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30/ On 20/02/2024 Spot Bond			8.64000	104.73382	8.64000	104.70975			0.00	0	
Total NBK30A SPOT									0.00	0	
Total For NBK30A									0.00	0	
NBK31/ On 09/11/2023 Spot Bond			8.40000	102.40577	8.40000	102.38249			0.00	0	
Total NBK31A SPOT									0.00	0	
Total For NBK31A									0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.32807			0.00	0	
Total NBK31B SPOT									0.00	0	
Total For NBK31B									0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.71335			0.00	0	
Total NBK35B SPOT									0.00	0	
Total For NBK35B									0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.27511			0.00	0	
Total NBK36B SPOT									0.00	0	

Contract 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 NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	82.27934				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.91543				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.91739				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.24712				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.78688				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.15544				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.65409				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.86760				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.36150				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.61303				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.53822				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	101.75877				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.57459				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.92904				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.97975				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.11931				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.70952				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	99.86929				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.31746				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.53534				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			10.29000	103.70016	10.29000	103.67142				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.53251				0.00	0	
Total NCLN84 SPOT										0.00	0	

Contract 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 NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.94500	103.84133	9.94500	103.81349				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.53534				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.53970				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.54534				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.94133				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.94133				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.17645				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	100.95788				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.54841				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.05576				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.01270				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.57728				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.44914				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.33030				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.20175				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	104.27735				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.71681				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.93673				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	103.79560				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.57608				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	105.42410				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.54545				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.86855				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT11(On 27/12/2026 Spot Bond					0.00000	102.00636				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11(On 23/04/2027 Spot Bond					0.00000	102.16713				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11(On 10/12/2027 Spot Bond					0.00000	100.92690				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.83588				0.00	0	290,000,0€
Total NGT1G SPOT										0.00	0	290,000,0€
Total For NGT1G										0.00	0	290,000,0€
NHM01 On 13/12/2024 Spot Bond					0.00000	100.81259				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	106.38119				0.00	0	3,010,000,0€
Total NHM016 SPOT										0.00	0	3,010,000,0€
Total For NHM016										0.00	0	3,010,000,0€
NHM01 On 25/05/2023 Spot Bond					0.00000	102.33337				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	104.49390				0.00	0	10,000,0€
Total NHM019 SPOT										0.00	0	10,000,0€
Total For NHM019										0.00	0	10,000,0€
NHM02 On 25/11/2023 Spot Bond					0.00000	103.43694				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.20810				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.54247				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	102.07659				0.00	0	
Total NHM023 SPOT										0.00	0	

Contract 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 NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.41000	5.41000	5.41000	228.79463				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.53000	4.53000	4.53000	214.42095				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	164.55187				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.05000	5.05000	5.05000	113.83192				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			5.23000	5.23000	5.23000	119.30506				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	164.21255				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	272.23715	3.45000	272.17852				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.98000	3.98000	3.98000	164.85965				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.17500	4.17500	4.17500	218.07294				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.32000	216.62444	4.32000	216.57270				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.25000	92.94182	5.25000	119.02376				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.78008				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	143.71763				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.61833				0.00	522,000,000	130,500,00
Total NN022 SPOT										0.00	522,000,000	130,500,00
Total For NN022										0.00	522,000,000	130,500,00
NN023 On 07/11/2025 Spot Bond					0.00000	101.91603				0.00	882,000,000	220,500,00
Total NN023 SPOT										0.00	882,000,000	220,500,00
Total For NN023										0.00	882,000,000	220,500,00
NN026 On 21/11/2025 Spot Bond					0.00000	101.59302				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.06924				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.68008				0.00	812,400,000	203,100,00
Total NN034 SPOT										0.00	812,400,000	203,100,00
Total For NN034										0.00	812,400,000	203,100,00
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	143.51089				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.04041				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN04 On 22/02/2024 Spot Bond					0.00000	101.10229				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.27816				0.00	1,214,400,000	303,600,000
Total NN040 SPOT										0.00	1,214,400,000	303,600,000
Total For NN040										0.00	1,214,400,000	303,600,000
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.43722				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	176.38874				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	174.93185				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.72158				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	98.01206				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	87.83048				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.66446				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.74503				0.00	0	
Total NN06 SPOT										0.00	0	

Contract 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 NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.14225				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.03619				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.76311				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.42642				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.57108				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.68036				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.57108				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.83204				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	96.23821				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	100.54585				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.54560				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.32500	10.32500	10.32500	102.41300				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.85000	9.85000	9.85000	104.06429				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.87500	9.87500	9.87500	102.78668				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	102.23468				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	124.63000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	114.67000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	127.18000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	125.03000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	122.81041				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF08: On 23/01/2023 Spot Bond					0.00000	101.56745				0.00	0	
Total NNF087 SPOT										0.00	0	
Total For NNF087										0.00	0	
NNF08: On 27/01/2023 Spot Bond					0.00000	101.45080				0.00	0	
Total NNF088 SPOT										0.00	0	
Total For NNF088										0.00	0	
NNF08: On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	100.94388				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	125.29688				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	88.37244				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	101.17845				0.00	0	
Total NQ1A25 SPOT										0.00	0	

Contract 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 NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.08257				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.11526				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.12854				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.60069				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.13580				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.20817				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.15509				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.37565				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.98905				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			5.45000	209.55113	5.45000	209.49504				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.05500	106.45525	11.05500	106.42378				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	14.19421	100.00000	14.16263				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.32348				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.32682				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.84909				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.31832				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	101.61399				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.53078				0.00	0	1,300,000,00
Total NTC34 SPOT										0.00	0	1,300,000,00
Total For NTC34										0.00	0	1,300,000,00
NTC35 On 07/09/2025 Spot Bond					0.00000	100.78821				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.03729				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	99.95436				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.56975				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.21500	108.80449	8.21500	108.78030				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML10 On 14/09/2025 Spot Bond			8.62000	110.09626	8.62000	110.07061				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	101.19849				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.83997				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.82495				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.43639				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	101.58813				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS01 On 13/12/2025 Spot Bond					0.00000	100.82486				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS02 On 13/12/2027 Spot Bond					0.00000	100.83644				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.81970				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.55093				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.82776				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.96884				0.00	0	
Total PEP04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.08333				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.02432				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.04923				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.44500	107.36591	8.54500	106.99863			238,679,139,858,500.00	1,567,635,185,300	1,094,677,585,700	
Total R186 SPOT									18,679,139,858,500.00	567,635,185,300	194,677,585,700	
Total For R186									18,679,139,858,500.00	567,635,185,300	194,677,585,700	
R197 On 07/12/2023 Spot Bond			3.80000	326.92566	3.80000	326.85214			386,495,887,060,000.00	364,867,338,700	495,747,985,800	
Total R197 SPOT									16,495,887,060,000.00	364,867,338,700	495,747,985,800	
Total For R197									16,495,887,060,000.00	364,867,338,700	495,747,985,800	
R202 On 07/12/2033 Spot Bond			4.45000	248.99402	4.41000	249.81740			302,738,698,045,000.00	68,031,168,100	162,072,065,900	
Total R202 SPOT									12,738,698,045,000.00	68,031,168,100	162,072,065,900	
Total For R202									12,738,698,045,000.00	68,031,168,100	162,072,065,900	
R2023 On 28/02/2023 Spot Bond			7.45000	102.86718	7.45000	102.84640			815,441,351,750,000.00	109,455,215,000	239,127,607,500	
Total R2023 SPOT									15,441,351,750,000.00	109,455,215,000	239,127,607,500	
Total For R2023									15,441,351,750,000.00	109,455,215,000	239,127,607,500	
R2030 On 31/01/2030 Spot Bond			9.99500	93.62692	10.03500	93.41597			635,553,089,612,000.00	763,937,277,600	1,750,281,090,400	
Total R2030 SPOT									15,553,089,612,000.00	763,937,277,600	750,281,090,400	
Total For R2030									15,553,089,612,000.00	763,937,277,600	750,281,090,400	
R2032 On 31/03/2032 Spot Bond			10.60500	88.66907	10.63500	88.48633			284,670,573,874,500.00	875,499,346,900	1,828,209,587,900	
Total R2032 SPOT									14,670,573,874,500.00	875,499,346,900	1,828,209,587,900	
Total For R2032									14,670,573,874,500.00	875,499,346,900	1,828,209,587,900	
R2035 On 28/02/2035 Spot Bond			11.09500	88.62654	11.14000	88.33575			219,752,046,845,000.00	470,459,851,000	1,548,811,489,100	
Total R2035 SPOT									19,752,046,845,000.00	470,459,851,000	548,811,489,100	
Total For R2035									19,752,046,845,000.00	470,459,851,000	548,811,489,100	
R2037 On 31/01/2037 Spot Bond			11.30000	84.28403	11.34500	83.99216			596,105,441,650,000.00	672,221,720,500	1,469,376,876,200	
Total R2037 SPOT									16,105,441,650,000.00	672,221,720,500	469,376,876,200	
Total For R2037									16,105,441,650,000.00	672,221,720,500	469,376,876,200	
R2040 On 31/01/2040 Spot Bond			11.40000	86.12397	11.44000	85.84289			825,448,517,680,000.00	247,846,361,200	886,058,073,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total R2040 SPOT									25,448,517,680,000.00	247,846,361,200	386,058,073,60
Total For R2040									25,448,517,680,000.00	247,846,361,200	386,058,073,60
R2044 On 31/01/2044 Spot Bond			11.41000	82.82879	11.45500	82.51125			651,113,939,812,000.00	670,562,133,200	1,688,857,497,30
Total R2044 SPOT									51,113,939,812,000.00	670,562,133,200	588,857,497,30
Total For R2044									51,113,939,812,000.00	670,562,133,200	588,857,497,30
R2048 On 28/02/2048 Spot Bond			11.24000	82.45685	11.28000	82.15987			337,448,346,412,000.00	1,275,573,696,300	1,170,506,380,40
Total R2048 SPOT									17,448,346,412,000.00	275,573,696,300	170,506,380,40
Total For R2048									17,448,346,412,000.00	275,573,696,300	170,506,380,40
R209 On 31/03/2036 Spot Bond			11.09500	68.55901	11.14000	68.30645			537,173,636,074,000.00	228,677,209,200	695,154,962,40
Total R209 SPOT									17,173,636,074,000.00	228,677,209,200	595,154,962,40
Total For R209									17,173,636,074,000.00	228,677,209,200	595,154,962,40
R210 On 31/03/2028 Spot Bond			3.82000	221.84672	3.82000	221.79673			498,386,884,456,000.00	130,467,770,800	378,824,069,40
Total R210 SPOT									18,386,884,456,000.00	130,467,770,800	378,824,069,40
Total For R210									18,386,884,456,000.00	130,467,770,800	378,824,069,40
R213 On 28/02/2031 Spot Bond			10.40500	84.17204	10.43500	84.00633			296,096,054,437,000.00	412,887,655,400	1,373,129,360,80
Total R213 SPOT									16,096,054,437,000.00	412,887,655,400	373,129,360,80
Total For R213									16,096,054,437,000.00	412,887,655,400	373,129,360,80
R214 On 28/02/2041 Spot Bond			11.26500	65.86994	11.31000	65.60697			157,990,107,777,500.00	102,795,393,500	619,225,282,40
Total R214 SPOT									17,990,107,777,500.00	102,795,393,500	519,225,282,40
Total For R214									17,990,107,777,500.00	102,795,393,500	519,225,282,40
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.79261			0.00	521,200,000	130,300,00
Total RDFB14 SPOT									0.00	521,200,000	130,300,00
Total For RDFB14									0.00	521,200,000	130,300,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.17011			0.00	0	0
Total RDFB15 SPOT									0.00	0	0
Total For RDFB15									0.00	0	0
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.50893			0.00	0	0
Total RDFB17 SPOT									0.00	0	0
Total For RDFB17									0.00	0	0
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.71434			0.00	0	0
Total RDFB18 SPOT									0.00	0	0
Total For RDFB18									0.00	0	0
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.51709			0.00	0	0
Total RDFB20 SPOT									0.00	0	0
Total For RDFB20									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
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.88448				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.47270				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.45348				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.58859				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.48458				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.26656				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.50877				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.52482				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	100.77588				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	100.78279				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.79451				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	97.28881				0.00	0	
Total RED151 SPOT										0.00	0	

Contract 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 RED151										0.00	0	
RED16: On 07/12/2023 Spot Bond					0.00000	101.17888				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17: On 14/11/2025 Spot Bond					0.00000	101.64763				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	101.84712				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	102.30175				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2023 Spot Bond					0.00000	101.19991				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.02598				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	103.00505				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	103.40846				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49: On 03/08/2023 Spot Bond					0.00000	101.79909				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50: On 22/10/2023 Spot Bond					0.00000	102.18129				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52: On 07/05/2024 Spot Bond					0.00000	101.91174				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53: On 20/09/2025 Spot Bond					0.00000	100.53048				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	99.93029				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	100.82263				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	100.63088				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.50801				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.50631				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.52945				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.52381				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.55482				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.54918				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.61674				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.61112				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	102.07622				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.34000	100.96580	9.34000	100.94049				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.25000	96.62440	11.25000	96.59534				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.73500	94.80237	11.73500	94.77267				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.86844				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.71500	96.21343	10.71500	96.18584				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.67748				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	102.00689				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.20500	103.94288	9.20500	103.91705				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.86573				0.00	0	
Total SBS21 SPOT										0.00	0	

Contract 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 SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.96000	105.15420	8.96000	105.12916				0.00	0	750,000,00
Total SBS27 SPOT										0.00	0	750,000,00
Total For SBS27										0.00	0	750,000,00
SBS3 On 25/05/2026 Spot Bond			9.12000	98.42841	9.12000	98.40416				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.45500	101.96054	9.45500	101.93466				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.73000	105.25992	8.73000	105.23508				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.79500	104.63399	8.79500	104.60953				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.23500	101.77788	10.23500	101.75028				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.99500	105.77403	8.99500	105.74833				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.56500	106.53407	9.56500	106.50658				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.61500	104.56148	7.61500	104.53984				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.38881				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.54000	8.54000	8.54000	105.54279				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.71007				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.46770				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.58392				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.74691				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	99.83157				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.84665				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	102.02010				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.31636				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.55813				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.50735				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.17359				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.95908				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS70 On 02/02/2025 Spot Bond					0.00000	101.48641				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	101.29775				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.86998				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.62932				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.79531				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.91915				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	99.79489				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	100.92259				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	100.94746				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.70000	324.36992	4.70000	324.28913				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.31000	5.31000	5.31000	230.79974				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.85726				0.00	0	
Total SBSS01 SPOT										0.00	0	

Contract 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 SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	100.26743				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10: On 31/03/2024 Spot Bond					0.00000	103.13088				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10: On 30/09/2025 Spot Bond					0.00000	104.53776				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10: On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10: On 31/12/2026 Spot Bond					0.00000	100.77494				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10: On 08/04/2027 Spot Bond					0.00000	102.00998				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10: On 13/07/2027 Spot Bond					0.00000	100.00094				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT10: On 31/12/2027 Spot Bond					0.00000	100.47199				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT20: On 13/02/2023 Spot Bond					0.00000	101.64803				0.00	519,200,000	129,800,000
Total SBT201 SPOT										0.00	519,200,000	129,800,000
Total For SBT201										0.00	519,200,000	129,800,000
SBT20: On 03/12/2023 Spot Bond					0.00000	101.76101				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT20: On 03/12/2023 Spot Bond			9.30500	102.00760	9.30500	101.98211				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT20: On 16/04/2024 Spot Bond					0.00000	99.78965				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	102.48104				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.01379				0.00	913,200,000	228,300,000
Total SBT207 SPOT										0.00	913,200,000	228,300,000
Total For SBT207										0.00	913,200,000	228,300,000
SBT208 On 28/11/2025 Spot Bond					0.00000	103.40473				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.27296				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.63292				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.54899				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.49500	98.78497	9.49500	98.76007				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.54189				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.25209				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.23684				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.28238				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.31299				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.29774				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.26728				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.31279				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.34342				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.33578				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.32814				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.37361				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.14500	103.52465	9.14500	103.49930				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.03014				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.67978				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	99.84090				0.00	0	
Total SOL01 SPOT										0.00	0	

Contract 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 SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	99.99053				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.61262				0.00	0	3,200,000,00
Total SPDA13 SPOT										0.00	0	3,200,000,00
Total For SPDA13										0.00	0	3,200,000,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.01350				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.02978				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	101.01486				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	101.03373				0.00	0	1,000,000,00
Total SPDA17 SPOT										0.00	0	1,000,000,00
Total For SPDA17										0.00	0	1,000,000,00
SPG00 On 27/09/2023 Spot Bond					0.00000	100.89120				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.19976				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.94034				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.36237				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.46998				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	99.95520				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	99.95663				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.74494				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.38535				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	162.16334				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.52000	107.10877	8.52000	107.08422				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.92500	86.48932	9.92500	86.46619				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.76309				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	99.92920				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.85000	103.06920	8.85000	103.04468				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.18000	120.04305	5.18000	120.01179				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	100.41118				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	

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 30/04/2027 Spot Bond					0.00000	101.61258				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.36224				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.83000	4.83000	4.83000	323.92152				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	164.06739				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.38000	5.38000	5.38000	117.21460				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.00000	5.00000	5.00000	114.15579				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.00000	5.00000	5.00000	209.69376				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.07450				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.06169				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.65938				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.64956				0.00	0	
Total SSN074 SPOT										0.00	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 SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	108.93955				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.36715				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.55567				0.00	686,400,000	171,600,000
Total SSN077 SPOT										0.00	686,400,000	171,600,000
Total For SSN077										0.00	686,400,000	171,600,000
SSN07: On 13/07/2023 Spot Bond					0.00000	99.92824				0.00	439,600,000	109,900,000
Total SSN078 SPOT										0.00	439,600,000	109,900,000
Total For SSN078										0.00	439,600,000	109,900,000
SSN08: On 27/08/2024 Spot Bond					0.00000	101.09128				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.75660				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.43725				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.28500	5.28500	5.28500	231.30430				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.65105				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.02505				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.86284				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			10.70000	90.41725	10.70000	90.39164				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	100.56898				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			4.98000	209.94631	4.98000	209.89247				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			5.46500	227.76201	5.46500	227.70062				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	101.28561				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111On 31/03/2024 Spot Bond					0.00000	94.91619				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/03/2023 Spot Bond					0.00000	100.71159				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	100.89368				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	97.97758				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	97.68116				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	98.23257				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN15(On 21/02/2024 Spot Bond					0.00000	100.96729				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16(On 08/06/2023 Spot Bond					0.00000	100.74351				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17(On 28/02/2025 Spot Bond					0.00000	100.60194				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17(On 28/02/2027 Spot Bond					0.00000	105.38265				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17(On 31/03/2046 Spot Bond			4.76930	110.61313	4.76930	110.58537				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17(On 31/12/2050 Spot Bond			4.76500	45.49115	4.76500	110.80691				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17(On 28/09/2027 Spot Bond					0.00000	100.37013				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN17(On 16/02/2023 Spot Bond					0.00000	101.05705				0.00	0	
Total SSN179 SPOT										0.00	0	
Total For SSN179										0.00	0	
SSN18(On 09/06/2024 Spot Bond					0.00000	100.70760				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18(On 14/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SSN181 SPOT										0.00	0	
Total For SSN181										0.00	0	
SSN18(On 20/03/2023 Spot Bond					0.00000	100.47881				0.00	0	
Total SSN182 SPOT										0.00	0	
Total For SSN182										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.34958				0.00	0	
Total SST201 SPOT										0.00	0	

Contract 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 SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	101.03062				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	103.83845				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.03500	102.43958	9.03500	102.41471				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.10056				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.09117				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.02535				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.12033				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.04858				0.00	0	3,200,000,00
Total T17A21 SPOT										0.00	0	3,200,000,00
Total For T17A21										0.00	0	3,200,000,00
T17A22 On 21/02/2026 Spot Bond					0.00000	100.76592				0.00	0	1,990,000,00
Total T17A22 SPOT										0.00	0	1,990,000,00
Total For T17A22										0.00	0	1,990,000,00
T17A23 On 21/02/2026 Spot Bond					0.00000	101.04858				0.00	0	610,000,00
Total T17A23 SPOT										0.00	0	610,000,00
Total For T17A23										0.00	0	610,000,00
T17A31 On 21/02/2026 Spot Bond			7.16500	102.91423	7.16500	102.89455				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.67500	103.10975	7.67500	103.08865				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.95515				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.00429				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.05544				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.02166				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.24500	103.19201	9.24500	101.86753				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.34618				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.47839				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.29952				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.02985				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.27921				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.71163				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS162 On 27/05/2024 Spot Bond					0.00000	101.26737				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.81744				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	99.77901				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	99.79727				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.15598				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	99.89161				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.80638				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.67433				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.00495				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.09831				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A2 On 21/08/2024 Spot Bond					0.00000	101.04882				0.00	0	
Total TH16A2 SPOT										0.00	0	

Contract 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 TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.44500	103.35034	8.44500	103.32711				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.05561				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.05153				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.71500	102.29957	5.71500	102.28390				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.08140				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.27817				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.13298				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.12348				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.18861				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.17098				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.41492				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.52995				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.46230				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.10960				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.08926				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.08248				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.15839				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.12722				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.12315				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.40744				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.35740				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.32628				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.97414				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH18B On 21/08/2027 Spot Bond					0.00000	101.08257				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	100.85977				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	101.17749				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	101.10917				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	101.31295				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	101.22576				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.97279				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O On 21/11/2023 Spot Bond					0.00000	100.95522				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.05000	104.16651	9.05000	104.14105				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.64873				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.84154				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.01500	102.52496	9.01500	102.50012				0.00	0	
Total TL28 SPOT										0.00	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 TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	103.00013				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.28536				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.40539				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.75145				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.50000	102.94018	9.50000	102.91379				0.00	0	200,000,00
Total TN23 SPOT										0.00	0	200,000,00
Total For TN23										0.00	0	200,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	58.48216	100.00000	58.35130				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.39500	103.96273	9.39500	103.93680			897,589,844,500.00		95,539,100	1,706,151,50
Total TN25 SPOT									897,589,844,500.00		95,539,100	1,706,151,50
Total For TN25									897,589,844,500.00		95,539,100	1,706,151,50
TN25/R On 19/08/2025 Spot Bond			100.00000	24.01274	100.00000	23.95989				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			10.85500	94.18806	10.85500	94.16055			897,293,839,000.00		82,661,800	21,095,829,00
Total TN27 SPOT									897,293,839,000.00		82,661,800	21,095,829,00
Total For TN27									897,293,839,000.00		82,661,800	21,095,829,00
TN27/R On 14/11/2027 Spot Bond			100.00000	11.93385	100.00000	11.90714				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.96500	101.29256	10.96500	101.26318				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.59500	97.17705	11.59500	97.14696			516,139,830,000.00		44,514,000	25,021,575,90

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 TN30 SPOT									516,139,830,000.00	44,514,000	25,021,575,90
Total For TN30									516,139,830,000.00	44,514,000	25,021,575,90
TN30/R On 09/10/2030 Spot Bond			8.00000	116.90977	8.00000	116.88457			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.34700	98.88868	12.34700	98.85650			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.49000	90.42785	12.49000	90.39775		606,591,838,000.00		48,566,200	643,540,10
Total TN40 SPOT								606,591,838,000.00		48,566,200	643,540,10
Total For TN40								606,591,838,000.00		48,566,200	643,540,10
TN40/R On 09/10/2040 Spot Bond			10.75000	102.74095	10.75000	102.71140			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.50342			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.60042			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.74000	104.44197	5.74000	105.10080			0.00	0	
Total TNI33 SPOT									0.00	0	
Total For TNI33									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.68012			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.50305			0.00	0	
Total TR5A12 SPOT									0.00	0	
Total For TR5A12									0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.45062			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.51756			0.00	0	
Total TR5A22 SPOT									0.00	0	
Total For TR5A22									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A3` On 20/06/2026 Spot Bond			7.56500	100.58654	7.56500	100.56604				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A` On 13/04/2024 Spot Bond					0.00000	99.92919				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A` On 13/04/2024 Spot Bond			8.85000	102.69158	8.85000	102.66714				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A` On 13/04/2024 Spot Bond					0.00000	99.92919				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A` On 13/04/2024 Spot Bond			8.57500	102.16110	8.57500	102.13754				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B` On 13/04/2024 Spot Bond					0.00000	98.64512				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B` On 13/04/2024 Spot Bond					0.00000	100.29553				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B` On 20/06/2026 Spot Bond					0.00000	100.54913				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B` On 20/06/2026 Spot Bond					0.00000	100.53223				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C` On 20/06/2026 Spot Bond					0.00000	100.64195				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C` On 20/06/2026 Spot Bond					0.00000	100.64195				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261` On 07/02/2023 Spot Bond					0.00000	99.46188				0.00	0	
Total TSP261 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	99.34530				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	98.85480				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	102.07135				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	102.00896				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.60368				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC42 On 10/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total TWC424 SPOT										0.00	0	
Total For TWC424										0.00	0	
TWC42 On 12/01/2023 Spot Bond					0.00000	99.95962				0.00	0	
Total TWC425 SPOT										0.00	0	
Total For TWC425										0.00	0	
TWC42 On 16/01/2023 Spot Bond					0.00000	99.87796				0.00	0	
Total TWC426 SPOT										0.00	0	
Total For TWC426										0.00	0	
TWC42 On 28/01/2023 Spot Bond					0.00000	100.27315				0.00	0	
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
TWC42 On 03/03/2023 Spot Bond					0.00000	100.89824				0.00	0	
Total TWC428 SPOT										0.00	0	
Total For TWC428										0.00	0	
TWC42 On 27/02/2023 Spot Bond					0.00000	100.97840				0.00	0	
Total TWC429 SPOT										0.00	0	
Total For TWC429										0.00	0	
TWC43 On 08/03/2023 Spot Bond					0.00000	100.80441				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC430 SPOT										0.00	0	
Total For TWC430										0.00	0	
TWC43 On 01/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC431 SPOT										0.00	0	
Total For TWC431										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.86500	105.00492	10.86500	104.97424				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.19886				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.24141				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	101.22171				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.32059				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.65443				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.72840				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0: On 15/05/2026 Spot Bond			10.05000	10.05000	10.05000	101.27875				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.34341				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.37992				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.54106				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.57144				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.82422				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.92734				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.35223				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.19454				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.90593				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.08806				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.08163				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.03537				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.49398				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										82,138,741,936,362,000.008,681,595,121,000	526,262,549,90	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total for SPOT :									82,138,741,936,362,000.00	681,595,121,000	526,262,549,900
Total Futures									82 138 742 411 942 600.00	681,595,126,642	526,263,995,500
Total Options									0.00	0	131,700
Grand Total:									82,138,742,411,942,600.00	681,595,126,642	526,264,127,300