



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/01/2023

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/02/2023 Bond Future			11.94628	76.64806	11.96206	76.57223			0.00	0	35
ES33 On 04/05/2023 Bond Future			12.09927	74.35354	12.11535	74.27792			0.00	0	
ES33 On 03/08/2023 Bond Future			12.23854	75.89912	12.25506	75.82300			0.00	0	
ES33 On 02/11/2023 Bond Future			12.39519	73.64954	12.41247	73.57165			0.00	0	
ES33 On 01/02/2024 Bond Future			12.56103	75.16117	12.57913	75.08141			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 02/02/2023 Bond Future			12.23599	75.00626	12.25104	74.92109			0.00	0	4,15
ES42 On 04/05/2023 Bond Future			12.37596	72.21090	12.39131	72.12572			0.00	0	
ES42 On 03/08/2023 Bond Future			12.50064	73.71294	12.51638	73.62705			0.00	0	
ES42 On 02/11/2023 Bond Future			12.63931	70.95107	12.65572	70.86321			0.00	0	
ES42 On 01/02/2024 Bond Future			12.77866	72.40667	12.79576	72.31676			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			166.20132	166.20132	166.19616	166.19616			1,329,610.56	8	6,54

an
est

50
0
0
0
0
0

10

10

35

0

0

0

0

15

15

30

iPM

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			169.45294	169.45294	169.45123	169.45123			0.00	0	
I2025	On	03/08/2023			171.22964	171.22964	171.23030	171.23030			0.00	0	
I2025	On	02/11/2023			174.71603	174.71603	174.71620	174.71620			0.00	0	
I2025	On	01/02/2024			176.51346	176.51346	176.51308	176.51308			0.00	0	
Total I2025 Future											1,329,610.56	8	6,56
Total For I2025											1,329,610.56	8	6,56
I2029	On	02/02/2023			120.66381	120.66381	120.58313	120.58313			0.00	0	1,4
I2029	On	04/05/2023			121.72905	121.72905	121.64942	121.64942			0.00	0	
I2029	On	03/08/2023			124.25819	124.25819	124.17860	124.17860			0.00	0	
I2029	On	02/11/2023			125.45923	125.45923	125.37758	125.37758			0.00	0	
I2029	On	01/02/2024			128.03593	128.03593	127.95221	127.95221			0.00	0	
Total I2029 Future											0.00	0	1,47
Total For I2029											0.00	0	1,47
I2033	On	02/02/2023			117.20318	117.20318	117.18925	117.18925			0.00	0	7,3
I2033	On	04/05/2023			118.11016	118.11016	118.09843	118.09843			0.00	0	
I2033	On	03/08/2023			120.56395	120.56395	120.55365	120.55365			0.00	0	
I2033	On	02/11/2023			121.59917	121.59917	121.58829	121.58829			0.00	0	
I2033	On	01/02/2024			124.09664	124.09664	124.08517	124.08517			0.00	0	
Total I2033 Future											0.00	0	7,31
Total For I2033											0.00	0	7,31
I2038	On	02/02/2023			130.25034	130.25034	129.36478	129.36478			0.00	0	3,4
I2038	On	04/05/2023			132.79872	132.79872	131.89858	131.89858			0.00	0	1,5
I2038	On	03/08/2023			133.59599	133.59599	132.67913	132.67913			0.00	0	
I2038	On	02/11/2023			136.31606	136.31606	135.37995	135.37995			0.00	0	
I2038	On	01/02/2024			137.10070	137.10070	136.14504	136.14504			5,209,826.60	38	
Total I2038 Future											5,209,826.60	38	5,0
Total For I2038											5,209,826.60	38	5,0
I2046	On	02/02/2023			117.61183	117.61183	116.56396	116.56396			0.00	0	13,7
I2046	On	04/05/2023			117.87726	117.87726	116.81149	116.81149			0.00	0	4,9
I2046	On	03/08/2023			120.32663	120.32663	119.24046	119.24046			0.00	0	
I2046	On	02/11/2023			120.68817	120.68817	119.57943	119.57943			0.00	0	
I2046	On	01/02/2024			123.16664	123.16664	122.03476	122.03476			0.00	0	
Total I2046 Future											0.00	0	18,7
Total For I2046											0.00	0	18,7
I2050	On	02/02/2023			116.85952	116.85952	118.32537	118.32537			0.00	0	10,4
I2050	On	04/05/2023			119.14560	119.14560	120.64284	120.64284			0.00	0	3,4
I2050	On	03/08/2023			119.44051	119.44051	120.97030	120.97030			0.00	0	
I2050	On	02/11/2023			121.87236	121.87236	123.43294	123.43294			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
I2050	On	01/02/2024	Bond Future			122.13231	122.13231	123.72480	123.72480			0.00	0	
Total I2050 Future												0.00	0	13,87
Total For I2050												0.00	0	13,87
R186	On	02/02/2023	Bond Future			8.34267	108.37305	8.35024	108.34738		5.18	845,093,043.90	7,798	77,58
R186	On	04/05/2023	Bond Future			8.38772	110.46639	8.39518	110.44259		5.16	0.00	0	12,48
R186	On	03/08/2023	Bond Future			8.39303	107.42955	8.40062	107.40683		4.69	0.00	0	
R186	On	02/11/2023	Bond Future			8.41318	109.59195	8.42158	109.56850		4.46	0.00	0	
R186	On	01/02/2024	Bond Future			8.42952	106.51250	8.43891	106.48821		4.06	0.00	0	
Total R186 Future												845,093,043.90	7,798	90,04
R186	On	02/02/2023	Bond Future	8.34	Put			549.08000	0.54908	524,450	4.90	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			478.19000	0.47819	478,810	4.86	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			580.78000	0.58078	555,730	4.86	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			496.16000	0.49616	496,980	4.88	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			564.81000	0.56481	539,960	4.88	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			514.36000	0.51436	515,400	4.90	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			2,095.93000	2.09593	2,107,000	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			688.73000	0.68873	676,000	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			2,052.82000	2.05282	2,063,700	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			708.38000	0.70838	695,460	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			2,074.44000	2.07444	2,085,410	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			698.61000	0.69861	685,780	5.19	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			375.19000	0.37519	368,910	5.21	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			4,314.57000	4.31457	4,331,060	5.21	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			371.20000	0.37120	364,970	5.21	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			4,265.30000	4.26530	4,281,690	5.20	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			379.02000	0.37902	372,690	5.20	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			4,290.02000	4.29002	4,306,460	5.21	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			3,484.28000	3.48428	3,498,590	4.78	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			824.58000	0.82458	815,440	4.78	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			5,777.49000	5.77749	5,795,720	5.31	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			380.78000	0.38078	375,560	5.31	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Call			2,994.71000	2.99471	3,007,860	4.66	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Put			986.23000	0.98623	975,930	4.66	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			3,463.50000	3.46350	3,477,760	4.78	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			830.83000	0.83083	821,640	4.78	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			3,505.10000	3.50510	3,519,450	4.79	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			818.38000	0.81838	809,280	4.79	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			851.11000	0.85111	842,310	4.45	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			3,562.41000	3.56241	3,577,820	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	Op Interest
R186	On	01/02/2024	Bond Future	9.50	Put		862.12000	0.86212	853,240	4.44	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call		3,581.91000	3.58191	3,597,370	4.45	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put		856.59000	0.85659	847,760	4.45	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call		3,601.45000	3.60145	3,616,940	4.45	0.00	0	
Total R186 Option											0.00	0	3,43
Total For R186											845,093,043.90	7,798	93,47
R197	On	02/02/2023	Bond Future			328.89020	328.89020	328.44002	328.44002		0.00	0	97
R197	On	04/05/2023	Bond Future			335.32426	335.32426	334.87232	334.87232		0.00	0	
R197	On	03/08/2023	Bond Future			333.22481	333.22481	332.76811	332.76811		0.00	0	
R197	On	02/11/2023	Bond Future			340.00903	340.00903	339.54206	339.54206		0.00	0	
Total R197 Future											0.00	0	97
Total For R197											0.00	0	97
R202	On	02/02/2023	Bond Future			251.51402	251.51402	251.48418	251.48418		0.00	0	5,95
R202	On	04/05/2023	Bond Future			256.43453	256.43453	256.40938	256.40938		0.00	0	
R202	On	03/08/2023	Bond Future			256.94654	256.94654	256.92427	256.92427		0.00	0	
R202	On	02/11/2023	Bond Future			262.17802	262.17802	262.15453	262.15453		0.00	0	
R202	On	01/02/2024	Bond Future			262.60698	262.60698	262.58224	262.58224		0.00	0	
Total R202 Future											0.00	0	5,95
Total For R202											0.00	0	5,95
R2030	On	02/02/2023	Bond Future			9.89835	90.74321	9.90729	90.70160	9.81	355,894,869.62	3,922	88,65
R2030	On	04/05/2023	Bond Future			10.00372	92.49646	10.01266	92.45609	10.20	0.00	0	
R2030	On	03/08/2023	Bond Future			10.09327	90.38918	10.10236	90.34938	9.71	0.00	0	
R2030	On	02/11/2023	Bond Future			10.18926	92.20846	10.19888	92.16763	9.11	0.00	0	
R2030	On	01/02/2024	Bond Future			10.29165	90.07616	10.30187	90.03422	8.67	0.00	0	
Total R2030 Future											355,894,869.62	3,922	88,65
R2030	On	02/02/2023	Bond Future	11.12	Call		5,453.36000	5.45336	5,490,640	12.57	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put		26.48000	0.02648	22,150	12.57	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call		5,621.97000	5.62197	5,659,670	12.65	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call		1,091.54000	1.09154	1,096,420	9.78	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		707.73000	0.70773	671,000	9.78	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		1,120.47000	1.12047	1,125,710	9.81	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Put		3,957.03000	3.95703	3,915,170	6.55	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call		7,257.86000	7.25786	7,298,120	13.41	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put		6.35000	0.00635	5,000	13.41	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call		611.37000	0.61137	610,610	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put		1,112.33000	1.11233	1,069,960	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call		677.70000	0.67770	677,670	9.29	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.16	Put		23.22000	0.02322	19,310	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	Opt Intern
R2030 On 02/02/2023 Bond Future	11.35	Call			6,421.49000	6.42149	6,460,750	13.02		0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.35	Put			12.38000	0.01238	10,030	13.02		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			11.49000	0.01149	10,640	7.02		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			3,379.32000	3.37932	3,336,860	7.02		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			349.97000	0.34997	346,990	8.75		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			690.40000	0.69040	654,030	9.81		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			1,149.58000	1.14958	1,155,180	9.84		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			673.27000	0.67327	637,260	9.84		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			1,509.89000	1.50989	1,465,300	8.75		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.79	Call			590.12000	0.59012	589,140	9.17		0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			1,137.95000	1.13795	1,095,360	9.17		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Put			1,038.23000	1.03823	996,590	9.29		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			951.90000	0.95190	955,080	9.63		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			799.87000	0.79987	761,440	9.63		0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Call			0.07000	0.00007	0,060	6.37		0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			5,292.45000	5.29245	5,250,830	6.37		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			1.17000	0.00117	1,020	6.39		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Put			4,152.63000	4.15263	4,110,870	6.39		0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			2.25000	0.00225	2,000	6.55		0.00	0	38
R2030 On 04/05/2023 Bond Future	12.50	Put			92.23000	0.09223	88,630	12.11		0.00	0	47
R2030 On 04/05/2023 Bond Future	10.54	Call			3,494.70000	3.49470	3,513,800	10.43		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			1,152.88000	1.15288	1,131,610	10.43		0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			3,835.51000	3.83551	3,856,130	10.52		0.00	0	38
R2030 On 04/05/2023 Bond Future	11.34	Put			443.19000	0.44319	431,630	11.19		0.00	0	14
R2030 On 04/05/2023 Bond Future	10.42	Call			3,139.01000	3.13901	3,156,400	10.33		0.00	0	47
R2030 On 04/05/2023 Bond Future	10.42	Put			1,323.30000	1.32330	1,300,320	10.33		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			3,434.16000	3.43416	3,452,980	10.41		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			184.61000	0.18461	178,490	11.90		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	12.50	Call			10,492.34000	10.49234	10,529,110	12.11		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			1,166.16000	1.16616	1,144,750	10.42		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			1,371.61000	1.37161	1,378,810	9.91		0.00	0	47
R2030 On 04/05/2023 Bond Future	9.67	Put			2,935.45000	2.93545	2,902,280	9.91		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			1,573.02000	1.57302	1,581,550	9.93		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.65	Put			1,014.89000	1.01489	995,140	10.52		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			6,193.23000	6.19323	6,222,040	11.19		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Put			2,096.63000	2.09663	2,067,690	10.03		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			568.66000	0.56866	570,420	10.01		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.03	Put			5,145.49000	5.14549	5,106,880	10.01		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			1,221.63000	1.22163	1,227,820	9.90		0.00	0	14
R2030 On 04/05/2023 Bond Future	10.52	Put			1,179.75000	1.17975	1,158,200	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	Op Intert
R2030 On 04/05/2023 Bond Future	10.53	Call			3,464.29000	3.46429	3,483,250	10.42		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Call			7,216.54000	7.21654	7,247,860	11.47		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			313.23000	0.31323	304,180	11.47		0.00	0	38
R2030 On 04/05/2023 Bond Future	12.04	Call			8,780.64000	8.78064	8,814,890	11.90		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Put			3,201.85000	3.20185	3,167,670	9.90		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Put			2,631.16000	2.63116	2,599,320	9.93		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			2,039.45000	2.03945	2,050,880	10.03		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	12.57	Call			10,751.66000	10.75166	10,788,770	12.11		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			81.49000	0.08149	78,230	12.11		0.00	0	38
R2030 On 03/08/2023 Bond Future	10.40	Call			3,329.85000	3.32985	3,347,150	9.82		0.00	0	1,08
R2030 On 03/08/2023 Bond Future	10.65	Put			1,657.20000	1.65720	1,637,250	10.03		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			925.97000	0.92597	912,260	10.66		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Call			6,177.50000	6.17750	6,203,660	10.67		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			918.23000	0.91823	904,590	10.67		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			6,210.19000	6.21019	6,236,430	10.67		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			910.35000	0.91035	896,790	10.67		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Put			285.01000	0.28501	279,160	11.52		0.00	0	1,08
R2030 On 03/08/2023 Bond Future	12.89	Call			11,424.25000	11.42425	11,459,640	11.52		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			196.36000	0.19636	191,950	11.52		0.00	0	38
R2030 On 03/08/2023 Bond Future	11.34	Call			6,144.65000	6.14465	6,170,740	10.66		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Put			2,038.76000	2.03876	2,016,260	9.82		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			4,014.81000	4.01481	4,034,660	10.03		0.00	0	38
R2030 On 03/08/2023 Bond Future	12.59	Call			10,393.02000	10.39302	10,426,970	11.52		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			4,464.34000	4.46434	4,485,810	9.34		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			1,958.36000	1.95836	1,939,000	9.34		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			4,491.92000	4.49192	4,513,480	9.35		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			1,945.00000	1.94500	1,925,730	9.35		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			4,519.26000	4.51926	4,540,900	9.35		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,931.42000	1.93142	1,912,230	9.35		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			1,661.65000	1.66165	1,645,670	9.34		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Call			5,856.44000	5.85644	5,882,260	9.32		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			1,681.75000	1.68175	1,665,630	9.32		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			5,885.00000	5.88500	5,910,890	9.33		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			1,671.67000	1.67167	1,655,620	9.33		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			5,913.61000	5.91361	5,939,570	9.34		0.00	0	
Total R2030 Option										0.00	0	19,98
Total For R2030										355,894,869.62	3,922	108,63
R2032 On 02/02/2023 Bond Future			10.50555	89.87405	10.51480	89.82525		11.76		0.00	0	112,04
R2032 On 04/05/2023 Bond Future			10.61723	87.45037	10.62651	87.40255		13.14		0.00	0	66,48

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/08/2023			10.71237	89.24764	10.72179	89.20019		12.41	0.00	0	2,60
R2032	On	02/11/2023			10.82151	86.88445	10.83141	86.83576		11.77	0.00	0	
R2032	On	01/02/2024			10.93402	88.64886	10.94443	88.59891		10.42	0.00	0	
Total R2032 Future											0.00	0	181,05
R2032	On	02/02/2023	9.31	Call			0.14000	0.00014	0,110	8.28	0.00	0	40
R2032	On	02/02/2023	9.31	Put			6,671.36000	6.67136	6,622,530	8.28	0.00	0	
R2032	On	02/02/2023	9.92	Put			3,260.21000	3.26021	3,209,230	8.79	0.00	0	
R2032	On	02/02/2023	12.75	Call			10,799.67000	10.79967	10,848,180	16.62	0.00	0	
R2032	On	02/02/2023	12.75	Put			1.05000	0.00105	0,760	16.62	0.00	0	70
R2032	On	02/02/2023	11.50	Call			5,058.77000	5.05877	5,098,830	13.83	0.00	0	
R2032	On	02/02/2023	11.50	Put			62.66000	0.06266	53,920	13.83	0.00	0	8,00
R2032	On	02/02/2023	11.69	Call			5,950.17000	5.95017	5,993,420	14.31	0.00	0	
R2032	On	02/02/2023	11.69	Put			34.76000	0.03476	29,210	14.31	0.00	0	
R2032	On	02/02/2023	11.84	Call			6,652.92000	6.65292	6,697,940	14.66	0.00	0	
R2032	On	02/02/2023	11.84	Put			21.45000	0.02145	17,670	14.66	0.00	0	50
R2032	On	02/02/2023	10.50	Call			947.94000	0.94794	950,500	10.96	0.00	0	
R2032	On	02/02/2023	10.50	Put			1,026.03000	1.02603	979,790	10.96	0.00	0	40
R2032	On	02/02/2023	10.67	Call			1,487.47000	1.48747	1,496,950	11.50	0.00	0	70
R2032	On	02/02/2023	10.67	Put			674.13000	0.67413	634,810	11.50	0.00	0	
R2032	On	02/02/2023	11.45	Call			4,824.98000	4.82498	4,863,980	13.70	0.00	0	
R2032	On	02/02/2023	11.45	Put			73.10000	0.07310	63,300	13.70	0.00	0	8,00
R2032	On	02/02/2023	10.38	Call			637.60000	0.63760	636,570	10.55	0.00	0	
R2032	On	02/02/2023	10.38	Put			1,352.29000	1.35229	1,302,460	10.55	0.00	0	
R2032	On	02/02/2023	10.39	Call			660.88000	0.66088	660,100	10.58	0.00	0	
R2032	On	02/02/2023	10.39	Put			1,322.29000	1.32229	1,272,710	10.58	0.00	0	
R2032	On	02/02/2023	10.40	Call			684.72000	0.68472	684,200	10.62	0.00	0	
R2032	On	02/02/2023	10.40	Put			1,292.89000	1.29289	1,243,570	10.62	0.00	0	
R2032	On	02/02/2023	10.16	Call			241.87000	0.24187	238,110	9.74	0.00	0	
R2032	On	02/02/2023	10.16	Put			2,139.70000	2.13970	2,087,140	9.74	0.00	0	40
R2032	On	02/02/2023	10.22	Call			328.18000	0.32818	324,640	9.98	0.00	0	50
R2032	On	02/02/2023	9.47	Call			0.71000	0.00071	0,600	8.22	0.00	0	50
R2032	On	02/02/2023	9.47	Put			5,748.18000	5.74818	5,699,270	8.22	0.00	0	
R2032	On	02/02/2023	9.92	Call			47.60000	0.04760	45,420	8.79	0.00	0	70
R2032	On	02/02/2023	10.22	Put			1,901.26000	1.90126	1,848,920	9.98	0.00	0	
R2032	On	02/02/2023	10.30	Call			468.13000	0.46813	465,490	10.27	0.00	0	8,00
R2032	On	02/02/2023	10.30	Put			1,610.64000	1.61064	1,559,200	10.27	0.00	0	
R2032	On	04/05/2023	10.87	Call			3,237.37000	3.23737	3,254,640	13.28	0.00	0	
R2032	On	04/05/2023	10.87	Put			1,995.18000	1.99518	1,964,630	13.28	0.00	0	
R2032	On	04/05/2023	10.89	Put			1,955.61000	1.95561	1,925,360	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 Intere
R2032	On	04/05/2023	Bond Future	11.37	Call		4,914.12000	4.91412	4,938,960	13.89		0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put		1,193.95000	1.19395	1,170,970	13.89		0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call		2,516.49000	2.51649	2,529,930	13.00		0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		2,550.03000	2.55003	2,515,650	13.00		0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		13,066.89000	13.06689	13,111,070	15.62		0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		90.51000	0.09051	86,870	15.62		0.00	0	40
R2032	On	04/05/2023	Bond Future	10.88	Call		3,268.11000	3.26811	3,285,530	13.29		0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		1,975.41000	1.97541	1,945,010	13.29		0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		3,298.78000	3.29878	3,316,350	13.30		0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		6,472.51000	6.47251	6,500,430	13.21		0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		1,492.08000	1.49208	1,472,550	13.21		0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		6,507.65000	6.50765	6,535,660	13.22		0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		1,480.67000	1.48067	1,461,230	13.22		0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		6,542.84000	6.54284	6,570,950	13.23		0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		1,469.34000	1.46934	1,450,000	13.23		0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		7,004.45000	7.00445	7,033,790	13.37		0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		1,329.41000	1.32941	1,311,300	13.37		0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		2,809.11000	2.80911	2,783,750	11.98		0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		4,769.38000	4.76938	4,792,810	11.99		0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		2,790.94000	2.79094	2,765,680	11.99		0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		4,710.38000	4.71038	4,733,610	11.97		0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		2,827.39000	2.82739	2,801,930	11.97		0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		4,739.84000	4.73984	4,763,170	11.98		0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		6,312.50000	6.31250	6,342,220	10.94		0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		2,153.15000	2.15315	2,132,920	10.94		0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		6,344.42000	6.34442	6,374,220	10.94		0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		2,140.13000	2.14013	2,119,980	10.94		0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		6,280.63000	6.28063	6,310,270	10.93		0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		2,166.25000	2.16625	2,145,940	10.93		0.00	0	
Total R2032 Option												0.00	0	35,31
Total For R2032												0.00	0	216,37
R2035	On	02/02/2023	Bond Future			10.98186	90.01120	11.01151	89.83543	13.31		5,130,638.40	57	145,68
R2035	On	04/05/2023	Bond Future			11.09393	87.24701	11.12440	87.06981	14.95		0.00	0	104,48
R2035	On	03/08/2023	Bond Future			11.19284	89.03962	11.22429	88.86006	14.64		0.00	0	
R2035	On	02/11/2023	Bond Future			11.30709	86.32738	11.33984	86.14402	14.34		0.00	0	
R2035	On	01/02/2024	Bond Future			11.42784	88.08069	11.46201	87.89330	13.17		0.00	0	
Total R2035 Future												5,130,638.40	57	250,18
R2035	On	02/02/2023	Bond Future	9.81	Call		3.30000	0.00330	3,300	12.04		0.00	0	58
R2035	On	02/02/2023	Bond Future	11.94	Call		5,318.56000	5.31856	5,480,540	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	Opt Intert
R2035 On 02/02/2023 Bond Future	11.94	Put			62.83000	0.06283	49,040	14.42		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			5,525.79000	5.52579	5,689,370	14.49		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			54.07000	0.05407	41,880	14.49		0.00	0	38
R2035 On 02/02/2023 Bond Future	13.22	Call			11,773.88000	11.77388	11,949,540	16.39		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			802.48000	0.80248	849,960	12.75		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			1,585.99000	1.58599	1,457,700	12.75		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			1,285.06000	1.28506	1,356,170	13.00		0.00	0	97
R2035 On 02/02/2023 Bond Future	11.05	Put			1,057.65000	1.05765	952,990	13.00		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			1,317.56000	1.31756	1,390,110	13.01		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Put			7,023.56000	7.02356	6,847,850	12.03		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			377.06000	0.37706	400,060	12.47		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			2,494.01000	2.49401	2,341,240	12.47		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Call			754.57000	0.75457	799,470	12.72		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			1,658.12000	1.65812	1,527,250	12.72		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			778.29000	0.77829	824,480	12.74		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			0.28000	0.00028	0,170	16.39		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.30	Call			70.47000	0.07047	74,090	12.08		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.30	Put			4,432.45000	4.43245	4,260,300	12.08		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			297.28000	0.29728	315,300	12.41		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			2,782.91000	2.78291	2,625,160	12.41		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			348.92000	0.34892	370,180	12.45		0.00	0	38
R2035 On 02/02/2023 Bond Future	11.06	Put			1,031.20000	1.03120	927,980	13.01		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			7,551.92000	7.55192	7,376,150	12.04		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			4.40000	0.00440	4,420	12.04		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			7,287.06000	7.28706	7,111,310	12.04		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			5.82000	0.00582	5,880	12.03		0.00	0	38
R2035 On 02/02/2023 Bond Future	10.64	Put			2,588.52000	2.58852	2,434,010	12.45		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			1,621.79000	1.62179	1,492,210	12.74		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Put			2,745.07000	2.74507	2,650,220	14.84		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			3,104.50000	3.10450	3,188,550	14.88		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Put			8,329.54000	8.32954	8,170,700	13.75		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			1,153.64000	1.15364	1,194,520	13.94		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.80	Put			1,468.60000	1.46860	1,406,300	15.77		0.00	0	1,000
R2035 On 04/05/2023 Bond Future	12.46	Call			8,017.96000	8.01796	8,158,020	16.74		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			735.51000	0.73551	698,370	16.74		0.00	0	38
R2035 On 04/05/2023 Bond Future	11.17	Call			3,009.30000	3.00930	3,091,650	14.84		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.60	Call			1,501.34000	1.50134	1,551,550	14.12		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			4,624.63000	4.62463	4,497,640	14.12		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			2,667.07000	2.66707	2,573,920	14.88		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			3,136.54000	3.13654	3,221,150	14.89		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2035 On 04/05/2023 Bond Future	11.21	Put			2,641.49000	2.64149	2,548,900	14.89		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			454.83000	0.45483	473,190	13.75		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Call			11,181.92000	11.18192	11,339,180	17.77		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			338.34000	0.33834	318,400	17.77		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.22	Call			3,168.73000	3.16873	3,253,900	14.91		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			2,616.11000	2.61611	2,524,080	14.91		0.00	0	
R2035 On 04/05/2023 Bond Future	11.80	Call			5,267.81000	5.26781	5,382,710	15.77		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Put			5,385.94000	5.38594	5,249,620	13.94		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			2,213.66000	2.21366	2,148,600	15.23		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			6,409.73000	6.40973	6,524,570	15.25		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			2,197.77000	2.19777	2,133,050	15.25		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			6,446.97000	6.44697	6,562,150	15.26		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			2,181.98000	2.18198	2,117,600	15.26		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			6,372.54000	6.37254	6,487,040	15.23		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			4,595.33000	4.59533	4,687,470	14.25		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			4,204.37000	4.20437	4,113,150	14.25		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			4,625.59000	4.62559	4,718,090	14.26		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			4,179.12000	4.17912	4,088,260	14.26		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			4,655.93000	4.65593	4,748,790	14.27		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			4,153.99000	4.15399	4,063,490	14.27		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			3,093.37000	3.09337	3,023,130	13.60		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Call			6,933.91000	6.93391	7,050,470	13.58		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			3,127.79000	3.12779	3,056,960	13.58		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			6,967.94000	6.96794	7,084,790	13.59		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			3,110.53000	3.11053	3,039,990	13.59		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			7,002.01000	7.00201	7,119,160	13.60		0.00	0	
Total R2035 Option										0.00	0	9,51
Total For R2035										5,130,638.40	57	259,66
R2037 On 02/02/2023 Bond Future			11.16997	81.48705	11.20439	81.28041		15.08		0.00	0	130,10
R2037 On 04/05/2023 Bond Future			11.28480	83.06151	11.32020	82.85273		16.12		0.00	0	
R2037 On 03/08/2023 Bond Future			11.38960	80.51010	11.42615	80.29825		16.65		0.00	0	
R2037 On 02/11/2023 Bond Future			11.49677	82.13041	11.53473	81.91405		15.51		0.00	0	
R2037 On 01/02/2024 Bond Future			11.60902	79.54292	11.64850	79.32191		15.05		0.00	0	
Total R2037 Future										0.00	0	130,10
R2037 On 02/02/2023 Bond Future	11.05	Call			764.34000	0.76434	821,130	14.32		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Put			1,697.32000	1.69732	1,547,470	14.32		0.00	0	
R2037 On 02/02/2023 Bond Future	11.10	Call			888.71000	0.88871	953,260	14.40		0.00	0	51
R2037 On 02/02/2023 Bond Future	11.10	Put			1,517.82000	1.51782	1,375,730	14.40		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Call			4,521.39000	4.52139	4,703,230	15.94		0.00	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
R2037 On 02/02/2023 Bond Future	11.97	Put			118.13000	0.11813	93,330	15.94	0.00	0	51
R2037 On 02/02/2023 Bond Future	11.03	Call			717.85000	0.71785	771,640	14.29	0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			1,772.84000	1.77284	1,619,990	14.29	0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			740.87000	0.74087	796,150	14.30	0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			1,734.82000	1.73482	1,583,460	14.30	0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Call			5,125.43000	5.12543	5,259,680	16.82	0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Put			1,594.75000	1.59475	1,520,220	16.82	0.00	0	71
R2037 On 04/05/2023 Bond Future	11.03	Call			2,094.74000	2.09474	2,171,620	15.43	0.00	0	41
R2037 On 04/05/2023 Bond Future	11.03	Put			3,829.88000	3.82988	3,697,980	15.43	0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			2,863.43000	2.86343	2,958,480	15.82	0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			2,982.47000	2.98247	2,868,740	15.82	0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Call			2,894.54000	2.89454	2,990,250	15.83	0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			2,954.62000	2.95462	2,841,550	15.83	0.00	0	
R2037 On 04/05/2023 Bond Future	10.95	Call			1,894.13000	1.89413	1,965,660	15.34	0.00	0	71
R2037 On 04/05/2023 Bond Future	10.95	Put			4,117.18000	4.11718	3,979,930	15.34	0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Put			1,870.89000	1.87089	1,787,390	16.56	0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Call			12,754.81000	12.75481	12,947,520	19.27	0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Put			228.83000	0.22883	212,760	19.27	0.00	0	41
R2037 On 04/05/2023 Bond Future	11.32	Call			2,925.62000	2.92562	3,022,000	15.85	0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			2,926.80000	2.92680	2,814,400	15.85	0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Call			4,512.28000	4.51228	4,637,560	16.56	0.00	0	41
R2037 On 03/08/2023 Bond Future	12.14	Call			6,398.41000	6.39841	6,532,820	17.55	0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			2,419.70000	2.41970	2,342,260	17.55	0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			6,325.07000	6.32507	6,458,670	17.53	0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			2,453.84000	2.45384	2,375,590	17.53	0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			6,361.60000	6.36160	6,495,610	17.54	0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			2,436.60000	2.43660	2,358,760	17.54	0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			4,451.60000	4.45160	4,343,250	15.29	0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			4,568.68000	4.56868	4,677,130	15.31	0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			4,425.11000	4.42511	4,317,200	15.31	0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			4,599.05000	4.59905	4,707,930	15.32	0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			4,398.77000	4.39877	4,291,290	15.32	0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			4,538.40000	4.53840	4,646,410	15.29	0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Call			7,007.80000	7.00780	7,144,810	15.68	0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Put			3,381.86000	3.38186	3,297,860	15.68	0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Call			7,041.58000	7.04158	7,178,930	15.69	0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Put			3,363.49000	3.36349	3,279,830	15.69	0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Call			6,973.77000	6.97377	7,110,430	15.67	0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Put			3,400.03000	3.40003	3,315,680	15.67	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
Total R2037 Option												0.00	0	3,76	
Total For R2037												0.00	0	133,86	
R2040	On	02/02/2023	Bond Future			11.27923	83.09775	11.31355	82.87578		16.01		55,010,710.50	662	135,79
R2040	On	04/05/2023	Bond Future			11.39121	84.70335	11.42649	84.47901		17.12		0.00	0	30
R2040	On	03/08/2023	Bond Future			11.49361	81.93524	11.53001	81.70754		17.74		0.00	0	
R2040	On	02/11/2023	Bond Future			11.59779	83.58419	11.63555	83.35167		16.55		0.00	0	
R2040	On	01/02/2024	Bond Future			11.70664	80.77581	11.74586	80.53836		16.10		0.00	0	
Total R2040 Future												55,010,710.50	662	136,05	
R2040	On	02/02/2023	Bond Future	10.18	Call			6.49000	0.00649	6,750	14.47		0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put			7,856.50000	7.85650	7,634,790	14.47		0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put			70.94000	0.07094	54,480	17.51		0.00	0	38
R2040	On	02/02/2023	Bond Future	11.12	Call			747.52000	0.74752	802,290	15.33		0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put			142.22000	0.14222	113,300	17.13		0.00	0	56
R2040	On	02/02/2023	Bond Future	10.96	Call			428.83000	0.42883	461,700	15.07		0.00	0	38
R2040	On	02/02/2023	Bond Future	10.93	Put			2,916.85000	2.91685	2,724,330	15.03		0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call			5,735.27000	5.73527	5,939,270	17.46		0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put			78.92000	0.07892	60,950	17.46		0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call			5,900.14000	5.90014	6,105,650	17.51		0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call			723.99000	0.72399	777,230	15.31		0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put			2,054.14000	2.05414	1,885,410	15.31		0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put			2,011.55000	2.01155	1,844,350	15.33		0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call			926.04000	0.92604	991,990	15.45		0.00	0	56
R2040	On	02/02/2023	Bond Future	11.19	Put			1,729.46000	1.72946	1,573,440	15.45		0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call			4,807.30000	4.80730	5,000,350	17.13		0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call			7.97000	0.00797	8,310	14.47		0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put			7,635.71000	7.63571	7,414,080	14.47		0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call			382.51000	0.38251	411,960	15.03		0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Put			2,760.62000	2.76062	2,571,520	15.07		0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call			700.94000	0.70094	752,670	15.29		0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put			2,097.30000	2.09730	1,927,060	15.29		0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call			3,179.47000	3.17947	3,282,610	16.99		0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call			1,739.31000	1.73931	1,806,950	16.26		0.00	0	38
R2040	On	04/05/2023	Bond Future	12.05	Put			1,758.35000	1.75835	1,677,810	18.06		0.00	0	68
R2040	On	04/05/2023	Bond Future	12.78	Call			8,779.57000	8.77957	8,957,470	19.30		0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put			847.98000	0.84798	801,540	19.30		0.00	0	38
R2040	On	04/05/2023	Bond Future	11.41	Call			3,146.12000	3.14612	3,248,550	16.98		0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put			3,250.86000	3.25086	3,128,950	16.98		0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put			9,145.19000	9.14519	8,946,410	15.74		0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put			3,220.66000	3.22066	3,099,460	16.99		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 04/05/2023 Bond Future	11.43	Call			3,212.98000	3.21298	3,316,820	17.01		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			3,190.71000	3.19071	3,070,210	17.01		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			1,325.03000	1.32503	1,380,000	16.03		0.00	0	48
R2040 On 04/05/2023 Bond Future	10.73	Put			5,936.06000	5.93606	5,766,690	16.03		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Put			3,044.47000	3.04447	2,927,470	17.09		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			5,570.53000	5.57053	5,714,330	18.06		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Put			5,053.53000	5.05353	4,896,830	16.26		0.00	0	
R2040 On 04/05/2023 Bond Future	11.03	Call			2,012.39000	2.01239	2,087,710	16.40		0.00	0	68
R2040 On 04/05/2023 Bond Future	11.03	Put			4,589.43000	4.58943	4,440,410	16.40		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			531.40000	0.53140	556,960	15.74		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			11,846.42000	11.84642	12,043,870	20.40		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			430.79000	0.43079	403,900	20.40		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Call			3,382.92000	3.38292	3,490,260	17.09		0.00	0	48
R2040 On 03/08/2023 Bond Future	12.22	Call			6,761.57000	6.76157	6,905,460	18.44		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			2,625.98000	2.62598	2,542,170	18.44		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			6,800.62000	6.80062	6,944,940	18.46		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			2,607.53000	2.60753	2,524,150	18.46		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			6,722.37000	6.72237	6,865,830	18.43		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			2,644.34000	2.64434	2,560,100	18.43		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			5,075.65000	5.07565	4,956,230	16.35		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			4,765.28000	4.76528	4,878,840	16.37		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			5,045.90000	5.04590	4,926,940	16.37		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			4,797.12000	4.79712	4,911,150	16.38		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			5,016.01000	5.01601	4,897,520	16.38		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			4,733.22000	4.73322	4,846,320	16.35		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			7,210.28000	7.21028	7,354,730	16.49		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			3,798.37000	3.79837	3,705,370	16.49		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			7,246.09000	7.24609	7,390,920	16.50		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			3,777.75000	3.77775	3,685,130	16.50		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			7,281.96000	7.28196	7,427,160	16.51		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			3,757.25000	3.75725	3,665,000	16.51		0.00	0	
Total R2040 Option										0.00	0	6,28
Total For R2040										55,010,710.50	662	142,33
R2044 On 02/02/2023 Bond Future			11.29766	79.86224	11.32166	79.70365		17.02		0.00	0	83,02
R2044 On 04/05/2023 Bond Future			11.40343	81.40537	11.42801	81.24553		18.21		0.00	0	
R2044 On 03/08/2023 Bond Future			11.49993	78.69470	11.52520	78.53285		18.90		0.00	0	
R2044 On 02/11/2023 Bond Future			11.59774	80.27845	11.62394	80.11308		17.65		0.00	0	
R2044 On 01/02/2024 Bond Future			11.69961	77.52811	11.72681	77.35911		17.20		0.00	0	
Total R2044 Future										0.00	0	83,02

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044 On 02/02/2023 Bond Future	12.00	Call			4,464.26000	4.46426	4,592,720	18.05		0.00	0	
R2044 On 02/02/2023 Bond Future	11.70	Call			2,915.85000	2.91585	3,016,100	17.43		0.00	0	1,70
R2044 On 02/02/2023 Bond Future	11.00	Put			2,662.91000	2.66291	2,523,170	16.07		0.00	0	
R2044 On 02/02/2023 Bond Future	11.75	Call			3,161.40000	3.16140	3,267,170	17.53		0.00	0	
R2044 On 02/02/2023 Bond Future	11.75	Put			417.02000	0.41702	364,200	17.53		0.00	0	2,50
R2044 On 02/02/2023 Bond Future	11.90	Call			3,931.02000	3.93102	4,051,420	17.84		0.00	0	
R2044 On 02/02/2023 Bond Future	11.90	Put			262.82000	0.26282	224,630	17.84		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			819.29000	0.81929	852,090	16.34		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Put			190.52000	0.19052	160,390	18.05		0.00	0	4,00
R2044 On 02/02/2023 Bond Future	11.16	Call			844.97000	0.84497	878,840	16.36		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			1,923.41000	1.92341	1,798,690	16.36		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Call			952.57000	0.95257	990,860	16.43		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Put			1,761.93000	1.76193	1,641,630	16.43		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			1,965.24000	1.96524	1,839,450	16.34		0.00	0	
R2044 On 02/02/2023 Bond Future	11.70	Put			483.61000	0.48361	425,270	17.43		0.00	0	
R2044 On 02/02/2023 Bond Future	11.10	Call			698.37000	0.69837	726,070	16.25		0.00	0	1,70
R2044 On 02/02/2023 Bond Future	11.10	Put			2,183.25000	2.18325	2,052,360	16.25		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			794.12000	0.79412	825,860	16.32		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			2,007.67000	2.00767	1,880,820	16.32		0.00	0	
R2044 On 02/02/2023 Bond Future	10.30	Call			13.43000	0.01343	13,230	15.37		0.00	0	
R2044 On 02/02/2023 Bond Future	10.30	Put			7,255.95000	7.25595	7,097,160	15.37		0.00	0	
R2044 On 02/02/2023 Bond Future	10.75	Call			173.98000	0.17398	178,990	15.72		0.00	0	2,50
R2044 On 02/02/2023 Bond Future	10.75	Put			4,098.52000	4.09852	3,944,940	15.72		0.00	0	
R2044 On 02/02/2023 Bond Future	11.00	Call			493.08000	0.49308	511,930	16.07		0.00	0	2,50
R2044 On 04/05/2023 Bond Future	11.42	Put			3,299.86000	3.29986	3,208,990	18.08		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			3,282.01000	3.28201	3,351,480	18.09		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Call			6,532.88000	6.53288	6,638,970	19.57		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			3,269.09000	3.26909	3,178,720	18.09		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			1,482.18000	1.48218	1,428,430	19.57		0.00	0	1,50
R2044 On 04/05/2023 Bond Future	11.41	Call			3,213.99000	3.21399	3,282,460	18.06		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			3,331.06000	3.33106	3,239,690	18.06		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			3,247.83000	3.24783	3,316,800	18.08		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			4,458.00000	4.45800	4,542,970	18.66		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			2,412.64000	2.41264	2,337,770	18.66		0.00	0	4,10
R2044 On 04/05/2023 Bond Future	12.00	Call			5,467.45000	5.46745	5,563,540	19.12		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			1,894.27000	1.89427	1,830,520	19.12		0.00	0	4,10
R2044 On 03/08/2023 Bond Future	12.16	Put			2,793.44000	2.79344	2,729,060	19.55		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			6,723.21000	6.72321	6,820,990	19.57		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			2,773.92000	2.77392	2,709,850	19.57		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			6,644.72000	6.64472	6,741,870	19.54		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
R2044	On	03/08/2023	Bond Future	12.15	Put		2,812.89000	2.81289	2,748,190	19.54	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		6,684.04000	6.68404	6,781,510	19.55	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		4,820.10000	4.82010	4,897,800	17.42	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		5,224.69000	5.22469	5,137,020	17.42	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		4,852.57000	4.85257	4,930,600	17.43	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		5,193.66000	5.19366	5,106,320	17.43	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		4,787.43000	4.78743	4,864,790	17.40	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		5,255.61000	5.25561	5,167,600	17.40	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		3,975.48000	3.97548	3,906,280	17.54	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		7,262.66000	7.26266	7,362,730	17.55	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		3,953.97000	3.95397	3,885,040	17.55	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		7,298.90000	7.29890	7,399,240	17.56	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		3,932.58000	3.93258	3,863,920	17.56	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		7,226.46000	7.22646	7,326,260	17.54	0.00	0	
Total R2044 Option											0.00	0	24,65
Total For R2044											0.00	0	107,65
R2048	On	02/02/2023	Bond Future			11.12012	83.95703	11.14881	83.75826	16.70	83,957.03	1	248,08
R2048	On	04/05/2023	Bond Future			11.21547	81.12017	11.24490	80.91933	18.88	0.00	0	11,05
R2048	On	03/08/2023	Bond Future			11.30233	82.74940	11.33261	82.54567	18.57	0.00	0	
R2048	On	02/11/2023	Bond Future			11.39183	79.99328	11.42318	79.78529	18.40	0.00	0	13,00
R2048	On	01/02/2024	Bond Future			11.48241	81.65483	11.51491	81.44232	17.11	0.00	0	
Total R2048 Future											83,957.03	1	272,17
R2048	On	02/02/2023	Bond Future	10.40	Call		68.08000	0.06808	70,930	15.29	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Put		5,550.97000	5.55097	5,355,050	15.29	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call		911.12000	0.91112	961,390	16.22	0.00	0	2,90
R2048	On	02/02/2023	Bond Future	11.00	Put		1,951.50000	1.95150	1,803,000	16.22	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		1,088.12000	1.08812	1,147,210	16.34	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		1,667.52000	1.66752	1,529,350	16.35	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		1,151.28000	1.15128	1,213,410	16.37	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		1,629.45000	1.62945	1,492,810	16.37	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		1,216.59000	1.21659	1,281,800	16.41	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Put		1,555.26000	1.55526	1,421,700	16.41	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		1,706.21000	1.70621	1,566,530	16.34	0.00	0	
R2048	On	02/02/2023	Bond Future	11.60	Call		3,418.85000	3.41885	3,559,450	17.41	0.00	0	2,90
R2048	On	02/02/2023	Bond Future	11.60	Put		402.63000	0.40263	344,460	17.41	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Call		3,953.59000	3.95359	4,105,760	17.61	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Put		295.80000	0.29580	249,200	17.61	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		1,119.45000	1.11945	1,180,050	16.35	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		3,671.80000	3.67180	3,768,840	18.60	0.00	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
R2048	On	04/05/2023	Bond Future	11.34	Put		3,028.83000	3.02883	2,925,030	18.60	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		3,709.33000	3.70933	3,807,010	18.62	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		2,999.27000	2.99927	2,896,110	18.62	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		3,634.43000	3.63443	3,730,830	18.58	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		3,058.64000	3.05864	2,954,200	18.58	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		2,648.88000	2.64888	2,575,100	19.50	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		7,502.81000	7.50281	7,633,140	19.51	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		2,630.58000	2.63058	2,557,180	19.51	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		7,544.40000	7.54440	7,675,100	19.53	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		2,612.20000	2.61220	2,539,170	19.53	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		7,461.05000	7.46105	7,591,000	19.50	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		5,437.71000	5.43771	5,542,700	18.37	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		5,063.18000	5.06318	4,960,180	18.37	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		5,472.86000	5.47286	5,578,260	18.39	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		5,032.73000	5.03273	4,930,140	18.39	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		5,402.93000	5.40293	5,507,510	18.36	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		5,094.09000	5.09409	4,990,680	18.36	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		7,931.54000	7.93154	8,061,570	17.60	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		3,973.22000	3.97322	3,890,740	17.60	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		7,969.74000	7.96974	8,100,110	17.61	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		3,951.93000	3.95193	3,869,790	17.61	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		7,893.69000	7.89369	8,023,390	17.59	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		3,994.94000	3.99494	3,912,130	17.59	0.00	0	
Total R2048 Option											0.00	0	5,80
Total For R2048											83,957.03	1	277,97
R209	On	02/02/2023	Bond Future			10.98257	69.69470	11.00655	69.56946	15.09	0.00	0	31,40
R209	On	04/05/2023	Bond Future			11.08454	67.88959	11.10907	67.76347	16.90	23,082,460.60	340	2,7
R209	On	03/08/2023	Bond Future			11.17285	69.28486	11.19804	69.15716	16.60	0.00	0	
R209	On	02/11/2023	Bond Future			11.27126	67.52823	11.29738	67.39780	16.21	0.00	0	
R209	On	01/02/2024	Bond Future			11.37126	68.89961	11.39837	68.76628	14.94	0.00	0	
Total R209 Future											23,082,460.60	340	34,11
R209	On	02/02/2023	Bond Future	10.78	Call		517.79000	0.51779	539,330	14.30	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		1,713.99000	1.71399	1,610,290	14.30	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		535.68000	0.53568	558,010	14.32	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		1,678.45000	1.67845	1,575,540	14.32	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		553.91000	0.55391	577,040	14.33	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		1,643.32000	1.64332	1,541,210	14.33	0.00	0	
R209	On	04/05/2023	Bond Future	11.50	Call		3,679.09000	3.67909	3,749,240	17.32	0.00	0	1,00
R209	On	04/05/2023	Bond Future	11.50	Put		1,712.93000	1.71293	1,656,960	17.32	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	04/05/2023	Bond Future	12.50	Call		7,241.35000	7.24135	7,341,140	19.00	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		600.05000	0.60005	573,720	19.00	0.00	0	8,50
R209	On	04/05/2023	Bond Future	11.09	Call		2,467.72000	2.46772	2,521,780	16.65	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Put		6,574.56000	6.57456	6,463,910	15.55	0.00	0	
R209	On	04/05/2023	Bond Future	10.50	Call		0.00000	0.00000	1,197,030	15.85	2,394,060.00	2,000	1,00
R209	On	04/05/2023	Bond Future	10.50	Put		0.00000	0.00000	4,302,240	15.85	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		2,232.25000	2.23225	2,282,640	16.51	2,282,640.00	1,000	1,00
R209	On	04/05/2023	Bond Future	11.00	Put		2,795.55000	2.79555	2,719,820	16.51	0.00	0	6,20
R209	On	04/05/2023	Bond Future	11.09	Put		2,565.74000	2.56574	2,493,680	16.65	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,494.66000	2.49466	2,549,130	16.67	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		2,541.25000	2.54125	2,469,600	16.67	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,521.59000	2.52159	2,576,460	16.68	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		2,516.82000	2.51682	2,445,570	16.68	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		528.01000	0.52801	543,480	15.55	0.00	0	50
R209	On	03/08/2023	Bond Future	11.94	Call		5,566.17000	5.56617	5,646,220	17.21	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,951.46000	1.95146	1,903,810	17.21	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		5,598.82000	5.59882	5,679,120	17.23	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		1,937.28000	1.93728	1,889,880	17.23	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		5,533.74000	5.53374	5,613,540	17.20	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,965.92000	1.96592	1,918,020	17.20	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,978.89000	3.97889	4,042,800	16.03	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,766.83000	3.76683	3,700,310	16.03	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		4,005.65000	4.00565	4,069,820	16.04	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,743.97000	3.74397	3,677,710	16.04	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,952.45000	3.95245	4,016,100	16.02	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,790.06000	3.79006	3,723,280	16.02	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		6,250.26000	6.25026	6,332,770	15.63	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,786.96000	2.78696	2,736,140	15.63	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		6,280.55000	6.28055	6,363,270	15.64	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,771.67000	2.77167	2,721,060	15.64	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		6,220.27000	6.22027	6,302,570	15.62	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,802.61000	2.80261	2,751,580	15.62	0.00	0	
Total R209 Option											4,676,700.00	3,000	18,20
Total For R209											27,759,160.60	3,340	52,30
R210	On	02/02/2023	Bond Future			223.50960	223.50960	223.06826	223.06826		0.00	0	30
R210	On	04/05/2023	Bond Future			224.79672	224.79672	224.35148	224.35148		0.00	0	
R210	On	03/08/2023	Bond Future			229.46754	229.46754	229.01617	229.01617		0.00	0	
R210	On	02/11/2023	Bond Future			230.97382	230.97382	230.51263	230.51263		0.00	0	
R210	On	01/02/2024	Bond Future			235.71736	235.71736	235.24596	235.24596		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R210 Future													0.00	0	37
Total For R210													0.00	0	37
R213	On	02/02/2023	Bond Future			10.32594	85.18537	10.33019	85.16520		11.04		0.00	0	34,85
R213	On	04/05/2023	Bond Future			10.43227	83.27923	10.43631	83.26053		12.09		0.00	0	
R213	On	03/08/2023	Bond Future			10.52267	84.99016	10.52662	84.97231		11.29		0.00	0	
R213	On	02/11/2023	Bond Future			10.63221	83.14821	10.63640	83.12977		10.74		0.00	0	
R213	On	01/02/2024	Bond Future			10.74964	84.83711	10.75409	84.81806		9.56		0.00	0	
Total R213 Future													0.00	0	34,85
R213	On	02/02/2023	Bond Future	9.16	Call			0.06000	0.00006	0,050	7.30		0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			5,798.30000	5.79830	5,778,120	7.30		0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			256.22000	0.25622	247,650	9.31		0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			3.82000	0.00382	3,010	15.36		0.00	0	97
R213	On	02/02/2023	Bond Future	10.35	Put			851.90000	0.85190	822,580	10.54		0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			603.89000	0.60389	593,720	10.05		0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			1,176.63000	1.17663	1,146,290	10.05		0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			1,174.06000	1.17406	1,166,190	10.81		0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put			702.27000	0.70227	674,230	10.81		0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			8,294.78000	8.29478	8,314,140	15.36		0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			1,793.30000	1.79330	1,764,560	9.31		0.00	0	47
R213	On	02/02/2023	Bond Future	10.22	Call			625.85000	0.62585	615,690	10.09		0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			1,150.74000	1.15074	1,120,410	10.09		0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			648.23000	0.64823	638,090	10.13		0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			1,125.31000	1.12531	1,095,000	10.13		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			945.81000	0.94581	936,660	10.54		0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call			3,003.95000	3.00395	3,005,620	12.32		0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			1,658.53000	1.65853	1,641,500	12.32		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			3,032.09000	3.03209	3,033,840	12.33		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			1,641.36000	1.64136	1,624,410	12.33		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			3,060.35000	3.06035	3,062,170	12.34		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			1,624.33000	1.62433	1,607,450	12.34		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			1,189.19000	1.18919	1,178,840	12.15		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			5,923.42000	5.92342	5,930,820	12.13		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			1,208.27000	1.20827	1,197,820	12.13		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			5,955.84000	5.95584	5,963,290	12.14		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			1,198.79000	1.19879	1,188,390	12.14		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			5,988.10000	5.98810	5,995,600	12.15		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			4,440.98000	4.44098	4,447,140	11.07		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			2,304.09000	2.30409	2,291,810	11.07		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			4,386.28000	4.38628	4,392,350	11.05		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R213	On	02/11/2023	Bond Future	11.11	Put		2,334.60000	2.33460	2,322,230	11.05	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		4,413.60000	4.41360	4,419,710	11.06	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		2,319.30000	2.31930	2,306,970	11.06	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		1,829.35000	1.82935	1,819,530	10.17	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		5,824.98000	5.82498	5,834,250	10.17	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		1,818.05000	1.81805	1,808,270	10.17	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		5,766.91000	5.76691	5,776,110	10.16	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		1,840.41000	1.84041	1,830,560	10.16	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		5,796.08000	5.79608	5,805,310	10.17	0.00	0	
Total R213 Option											0.00	0	3,25
Total For R213											0.00	0	38,14
R214	On	02/02/2023	Bond Future			11.15689	67.00014	11.18077	66.86919	16.62	0.00	0	71,03
R214	On	04/05/2023	Bond Future			11.25154	64.99641	11.27594	64.86440	18.73	0.00	0	
R214	On	03/08/2023	Bond Future			11.33477	66.33184	11.35980	66.19808	18.43	0.00	0	
R214	On	02/11/2023	Bond Future			11.42926	64.36799	11.45517	64.23135	18.12	0.00	0	
R214	On	01/02/2024	Bond Future			11.52779	65.67533	11.55464	65.53571	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		33,130.81000	33.13081	32,999,860	15.05	0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Call		25.58000	0.02558	25,650	15.08	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call		3,446.77000	3.44677	3,548,990	17.74	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Put		191.30000	0.19130	162,570	17.74	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		864.45000	0.86445	898,860	16.31	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		1,364.44000	1.36444	1,267,900	16.31	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		889.24000	0.88924	924,620	16.33	0.00	0	
R214	On	02/02/2023	Bond Future	11.60	Call		2,588.72000	2.58872	2,675,130	17.34	0.00	0	2,30
R214	On	02/02/2023	Bond Future	11.60	Put		355.84000	0.35584	311,300	17.34	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Call		660.49000	0.66049	686,660	16.14	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Put		1,662.23000	1.66223	1,557,450	16.14	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		816.23000	0.81623	848,740	16.27	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Put		2,040.24000	2.04024	1,927,550	15.96	0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Put		5,143.34000	5.14334	5,012,460	15.08	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Call		473.89000	0.47389	492,150	15.96	0.00	0	2,30
R214	On	02/02/2023	Bond Future	11.07	Put		1,427.20000	1.42720	1,328,760	16.27	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		840.13000	0.84013	873,580	16.29	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		1,395.58000	1.39558	1,298,080	16.29	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Put		1,333.85000	1.33385	1,238,280	16.33	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,953.74000	2.95374	3,015,700	18.52	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		2,395.47000	2.39547	2,325,420	18.52	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/05/2023	Bond Future	11.36	Call		2,894.35000	2.89435	2,955,470	18.48	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		2,442.79000	2.44279	2,371,900	18.48	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,924.05000	2.92405	2,985,590	18.50	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		2,419.10000	2.41910	2,348,630	18.50	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		2,061.96000	2.06196	2,012,840	19.45	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		6,103.65000	6.10365	6,188,530	19.47	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		2,047.41000	2.04741	1,998,530	19.47	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		6,036.47000	6.03647	6,120,860	19.43	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		2,076.62000	2.07662	2,027,250	19.43	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		6,070.04000	6.07004	6,154,680	19.45	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		4,104.90000	4.10490	4,171,160	17.76	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,079.48000	4.07948	4,009,100	17.76	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		4,132.15000	4.13215	4,198,690	17.77	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,054.14000	4.05414	3,984,040	17.77	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		4,077.49000	4.07749	4,143,470	17.74	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,104.72000	4.10472	4,034,060	17.74	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,204.28000	3.20428	3,148,100	17.19	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		6,163.55000	6.16355	6,247,210	17.21	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,186.52000	3.18652	3,130,560	17.21	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		6,194.26000	6.19426	6,278,150	17.22	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,169.10000	3.16910	3,113,370	17.22	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		6,133.13000	6.13313	6,216,570	17.19	0.00	0	
Total R214 Option											0.00	0	4,60
Total For R214											0.00	0	75,63
Total for Bond											1,295,511,817.21	15,826	1,570,97
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
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	

Contract 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 R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
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	

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/R204 Future									0.00	0	
Total For R209/R204									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R208 Future									0.00	0	
Total For R209/R208									0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future									0.00	0	
Total For R210									0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 02/02/2023 GOVI			868.68400	868.68400	867.67900	867.67900			0.00	0	84
GOVI On 04/05/2023 GOVI			885.46300	885.46300	884.44500	884.44500			0.00	0	
GOVI On 03/08/2023 GOVI			903.64700	903.64700	902.61200	902.61200			0.00	0	
GOVI On 02/11/2023 GOVI			921.84200	921.84200	920.78600	920.78600			0.00	0	
GOVI On 01/02/2024 GOVI			940.57700	940.57700	939.49900	939.49900			0.00	0	
Total GOVI Future									0.00	0	84
GOVI On 02/02/2023 GOVI	850.82	Call			168,590.00000	16.85900	178,640,000		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			168,490.00000	16.84900	178,540,000		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			168,390.00000	16.83900	178,440,000		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			315,750.00000	31.57500	325,930,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			0.00000	0.00000	0,000		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
GOVI	On	04/05/2023	GOVI	852.88	Call			315,650.00000	31.56500	325,830,000		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			315,850.00000	31.58500	326,030,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call			654,020.00000	65.40200	664,370,000		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			653,920.00000	65.39200	664,270,000		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			653,820.00000	65.38200	664,170,000		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			349,860.00000	34.98600	360,420,000		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			349,760.00000	34.97600	360,320,000		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			349,660.00000	34.96600	360,220,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call			595,090.00000	59.50900	605,870,000		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			594,990.00000	59.49900	605,770,000		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			595,190.00000	59.51900	605,970,000		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			867.37300	867.37300	867.25500	867.25500			0.00	0	
AL37	On	04/05/2023	Index Future			884.12700	884.12700	884.01300	884.01300			0.00	0	
AL37	On	03/08/2023	Index Future			902.28300	902.28300	902.17100	902.17100			0.00	0	
AL37	On	02/11/2023	Index Future			920.45100	920.45100	920.33600	920.33600			0.00	0	
AL37	On	01/02/2024	Index Future			939.15800	939.15800	939.04000	939.04000			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	02/02/2023	Index Future			1,007.08900	1,007.08900	1,006.76600	1,006.76600			0.00	0	
AL7T	On	04/05/2023	Index Future			1,026.54200	1,026.54200	1,026.22000	1,026.22000			0.00	0	
AL7T	On	03/08/2023	Index Future			1,047.62300	1,047.62300	1,047.29900	1,047.29900			0.00	0	
AL7T	On	02/11/2023	Index Future			1,068.71700	1,068.71700	1,068.38500	1,068.38500			0.00	0	
AL7T	On	01/02/2024	Index Future			1,090.43700	1,090.43700	1,090.09800	1,090.09800			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	02/02/2023	Index Future			881.03200	881.03200	880.03200	880.03200			0.00	0	1

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	04/05/2023	Index Future			898.05000	898.05000	897.03700	897.03700			0.00	0	
ALBI	On	03/08/2023	Index Future			916.49200	916.49200	915.46300	915.46300			0.00	0	
ALBI	On	02/11/2023	Index Future			934.94600	934.94600	933.89500	933.89500			0.00	0	
ALBI	On	01/02/2024	Index Future			953.94700	953.94700	952.87500	952.87500			0.00	0	
Total ALBI Future												0.00	0	1'
Total For ALBI												0.00	0	1'
IGOV	On	02/02/2023	Index Future			329.15400	329.15400	329.01100	329.01100			0.00	0	6'
IGOV	On	04/05/2023	Index Future			335.59300	335.59300	335.45000	335.45000			0.00	0	
IGOV	On	03/08/2023	Index Future			342.56400	342.56400	342.42000	342.42000			0.00	0	
IGOV	On	02/11/2023	Index Future			349.54000	349.54000	349.39200	349.39200			0.00	0	
IGOV	On	01/02/2024	Index Future			356.72000	356.72000	356.56900	356.56900			0.00	0	
Total IGOV Future												0.00	0	6'
Total For IGOV												0.00	0	6'
Total for Index												0.00	0	7'
JIBAR	On	18/01/2023	Jibar Future			7.29500	92.70500	7.28500	92.71500			0.00	0	
JIBAR	On	15/02/2023	Jibar Future			7.58000	92.42000	7.59000	92.41000			0.00	0	
JIBAR	On	15/03/2023	Jibar Future			7.59500	92.40500	7.61500	92.38500			0.00	0	
JIBAR	On	19/04/2023	Jibar Future			7.66000	92.34000	7.69000	92.31000			0.00	0	
JIBAR	On	17/05/2023	Jibar Future			7.67000	92.33000	7.70000	92.30000			0.00	0	
JIBAR	On	21/06/2023	Jibar Future			7.67500	92.32500	7.69500	92.30500			0.00	0	
JIBAR	On	20/09/2023	Jibar Future			7.59000	92.41000	7.62000	92.38000			0.00	0	7'
JIBAR	On	20/12/2023	Jibar Future			7.31500	92.68500	7.37500	92.62500			0.00	0	2'
JIBAR	On	20/03/2024	Jibar Future			7.23500	92.76500	7.28500	92.71500			0.00	0	
JIBAR	On	19/06/2024	Jibar Future			7.17000	92.83000	7.25000	92.75000			0.00	0	
JIBAR	On	18/09/2024	Jibar Future			7.13000	92.87000	7.21000	92.79000			0.00	0	6'
JIBAR	On	18/12/2024	Jibar Future			7.27500	92.72500	7.37500	92.62500			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 :											1,295,511,817.21	15,826	1,573,00	
ABCPI3	On	07/12/2023	Spot Bond			5.25000	323.24959	5.25000	322.99389			0.00	0	
Total ABCPI3 SPOT												0.00	0	
Total For ABCPI3												0.00	0	
ABF001	On	13/09/2026	Spot Bond					0.00000	100.74995			0.00	0	
Total ABF001 SPOT												0.00	0	
Total For ABF001												0.00	0	
ABF003	On	18/07/2024	Spot Bond					0.00000	100.29991			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.39000	101.19336	9.39000	101.11686				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.57000	88.59925	11.57000	88.51716				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.35403				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.10732				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.63610				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	100.94631				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.17378				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.75322				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	100.82983				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	102.39049				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN28 On 29/08/2023 Spot Bond					0.00000	101.29082				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2! On 29/08/2025 Spot Bond					0.00000	101.91279				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3! On 29/08/2028 Spot Bond					0.00000	101.96015				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.60073				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.78766				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3! On 07/02/2024 Spot Bond					0.00000	101.86678				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3! On 07/02/2026 Spot Bond					0.00000	101.99277				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.46652				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4! On 16/09/2024 Spot Bond					0.00000	100.83746				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.65903				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.25939				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	99.93369				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4! On 14/10/2026 Spot Bond					0.00000	99.93290				0.00	0	
Total ABFN45 SPOT										0.00	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 ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.38490				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.97484				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.00530				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.26432				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.15996				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.40777				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.18383				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.22538				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.35686				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.27918				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	100.85629				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	101.23032				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN57 On 14/11/2027 Spot Bond					0.00000	101.27106				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN58 On 28/11/2025 Spot Bond					0.00000	101.06008				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.41668				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.67463				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.43605				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.27167				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.83811				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.02086				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.37700				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.39252				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.91000	7.91000	7.91000	159.49885				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABKI04 On 13/03/2024 Spot Bond			100.00000	62.75483	100.00000	62.31180				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.64000	3.64000	3.64000	166.07648				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	213.96863				0.00	0	10,000,00
Total ABN62 SPOT										0.00	0	10,000,00
Total For ABN62										0.00	0	10,000,00
ABN63 On 07/12/2033 Spot Bond			4.90000	4.90000	4.90000	239.42505				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			9.13500	9.13500	9.13500	102.69274				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.30500	8.30500	8.30500	107.89621				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.72000	105.97567	8.72000	105.90075				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.71500	109.33705	8.71500	109.25978				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.10500	104.16425	8.10500	104.09569				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.98000	102.51728	8.98000	102.44268				0.00	0	500,000,00
Total ABS7 SPOT										0.00	0	500,000,00
Total For ABS7										0.00	0	500,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	16.42559	100.00000	16.31557				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.90000	324.21841	4.90000	323.97107				0.00	0	
Total ABSI2 SPOT										0.00	0	

Contract 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 ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.18000	11.18000	11.18000	99.75322				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.65400				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.64111				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	190.89541				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	193.87984				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.61951				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.16893				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.30838				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.98263				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.94580				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.21591				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.83340				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA On 28/10/2025 Spot Bond					0.00000	100.49000				0.00	0	
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	102.08859				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.02940				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.26768				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	107.32471				0.00	0	20,000,00
Total AGT04 SPOT										0.00	0	20,000,00
Total For AGT04										0.00	0	20,000,00
AGT05 On 16/11/2027 Spot Bond					0.00000	101.58681				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	99.88597				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	99.88313				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.60500	97.35861	8.60500	97.29177				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	99.87909				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	99.86565				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2D On 18/07/2026 Spot Bond					0.00000	99.84888				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	99.89304				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.15745				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			9.66000	104.06252	9.66000	103.98252				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.25250				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.20065				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.25825				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.89009				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.60167				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.10695				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.20054				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.25811				0.00	0	
Total AHF6C1 SPOT										0.00	0	

Contract 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 AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.66041				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.25793				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.32699				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.22933				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.20774				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.28688				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.25955				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.16627				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.70343				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.52500	103.33007	8.52500	103.25943				0.00	0	750,000,00
Total AIR02 SPOT										0.00	0	750,000,00
Total For AIR02										0.00	0	750,000,00
AIR04 On 29/05/2024 Spot Bond			10.37500	99.80316	10.37500	99.71953				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.79500	92.62141	11.79500	92.53349				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.39701				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	101.44734				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.11835				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.77000	192.47772	6.77000	192.30209				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.41185				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.87733				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.64965				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.75816				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.32051				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02: On 07/12/2033 Spot Bond			5.25000	254.07548	5.25000	253.87447				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.86000	220.39455	5.86000	220.20944				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN15 On 31/03/2028 Spot Bond			5.46000	205.51509	5.46000	205.34905				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.27500	118.86062	5.27500	118.76691				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.40508				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.68352				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.58859				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.33629				0.00	595,600,000	148,900,000
Total ASN278 SPOT										0.00	595,600,000	148,900,000
Total For ASN278										0.00	595,600,000	148,900,000
ASN27 On 20/08/2048 Spot Bond					0.00000	101.21969				0.00	162,400,000	40,600,000
Total ASN279 SPOT										0.00	162,400,000	40,600,000
Total For ASN279										0.00	162,400,000	40,600,000
ASN28 On 21/08/2023 Spot Bond					0.00000	101.19777				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.81147				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.40832				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.61563				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.15255				0.00	0	
Total ASN310 SPOT										0.00	0	

Contract 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 ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			5.06500	5.06500	5.06500	113.82333				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.37500	5.37500	5.37500	106.71631				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.71258				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.77888				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	101.50121				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.20010				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.38500	117.33268	5.38500	117.23915				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.62204				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.98931				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.73510				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.60589				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.60589				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.10978				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.82507				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.73924				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.13926				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	102.40086				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.73303				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.73303				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.90067				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.62655				0.00	598,400,000	149,600,000
Total ASN399 SPOT										0.00	598,400,000	149,600,000
Total For ASN399										0.00	598,400,000	149,600,000
ASN40: On 20/12/2024 Spot Bond					0.00000	100.59938				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.66393				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN41(On 05/12/2023 Spot Bond					0.00000	100.95965				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42(On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42(On 20/12/2024 Spot Bond					0.00000	103.37926				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44(On 22/06/2023 Spot Bond					0.00000	100.52844				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	100.53835				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	100.79452				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	100.60818				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	99.93250				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	99.93210				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			10.12000	10.12000	10.12000	104.17758				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.64500	10.64500	10.64500	104.41914				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	101.54423				0.00	0	
Total ASN471 SPOT										0.00	0	

Contract 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 ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.72100				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.19154				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.78958				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	116.02700				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.43000	10.43000	10.43000	104.31143				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.14695				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.70141				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.70141				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.59766				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.00000	97.44523	10.00000	97.36689				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.18000	97.33618	9.18000	97.26421				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.73000	96.19906	9.73000	96.12376				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			9.73000	96.19906	9.73000	96.12376				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52 On 31/07/2024 Spot Bond			8.30500	105.30007	8.30500	105.23025				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52 On 31/07/2024 Spot Bond			10.25500	106.17123	10.25500	106.08471				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			10.20500	106.14889	10.20500	106.06280				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 31/01/2024 Spot Bond			9.70500	105.58202	9.70500	105.50049				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			9.70500	105.58202	9.70500	105.50049				0.00	0	400,000.00
Total ASN538 SPOT										0.00	0	400,000.00
Total For ASN538										0.00	0	400,000.00
ASN54 On 02/04/2026 Spot Bond					0.00000	100.26708				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	101.67848				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.34000	104.99128	10.34000	104.90502				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.43000	104.83670	10.43000	104.74985				0.00	0	400,000.00
Total ASN557 SPOT										0.00	0	400,000.00
Total For ASN557										0.00	0	400,000.00
ASN55 On 31/01/2024 Spot Bond			10.29000	105.08555	10.29000	104.99963				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56(On 05/02/2024 Spot Bond					0.00000	102.74710				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56(On 24/04/2025 Spot Bond					0.00000	101.92589				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56(On 04/09/2024 Spot Bond					0.00000	100.99445				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57(On 13/02/2023 Spot Bond					0.00000	108.99885				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN58(On 13/02/2023 Spot Bond					0.00000	99.27885				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	95.40841				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2023 Spot Bond			9.94500	104.18420	9.94500	104.09946				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	100.09555				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	99.92807				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	99.77642				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	99.75877				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	101.32630				0.00	0	
Total ASN602 SPOT										0.00	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 ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.72504				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	101.93068				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.30820				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	94.88368				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.60138				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.38671				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.72827				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.58097				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.31116				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.25713				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.65754				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.69975				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN634 On 05/06/2023 Spot Bond					0.00000	101.08622				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 06/05/2024 Spot Bond					0.00000	101.86469				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	100.87363				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.09844				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	100.28609				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 27/02/2023 Spot Bond					0.00000	101.18524				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/08/2025 Spot Bond					0.00000	101.27882				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	101.25877				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 29/06/2026 Spot Bond					0.00000	100.39271				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 20/06/2026 Spot Bond					0.00000	100.67980				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	100.69911				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 31/08/2026 Spot Bond					0.00000	101.31415				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	97.96419				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.28501				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.66332				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.85633				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.99398				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.85603				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.63471				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.63793				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.99318				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.52932				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.86601				0.00	0	
Total ASN713 SPOT										0.00	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 ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.35063				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.28877				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.91181				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.32774				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.83481				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.03353				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	101.80990				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.22853				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.28818				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.61859				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.62504				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	97.54874				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	101.73898				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	100.71063				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	100.68289				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			9.43384	9.43384	9.43384	104.08970				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	100.91199				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			9.98000	9.98000	9.98000	104.80412				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 31/07/2027 Spot Bond					0.00000	101.91054				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	101.72891				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	101.73095				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 15/03/2023 Spot Bond					0.00000	99.83701				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN807 On 21/12/2026 Spot Bond					0.00000	100.55188				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN81: On 06/04/2025 Spot Bond					0.00000	100.19440				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.25336				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.09410				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.51916				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	104.99152				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.09799				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.11266				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.11244				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.91893				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.92722				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.92722				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.91063				0.00	0	
Total ASN834 SPOT										0.00	0	

Contract 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 ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.67477				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	99.76161				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	99.76294				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	99.76294				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	99.75248				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	116.75863				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.88267				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.87257				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	100.61868				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	100.63172				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	101.22860				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	99.84410				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	101.72103				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	118.74361				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	108.40343				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.88425				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.88425				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.78502				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.76381				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 14/06/2027 Spot Bond					0.00000	100.76381				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.28138				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.57358				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	100.70247				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	100.69603				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	101.68372				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	100.91965				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	99.87548				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	100.40970				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	100.78458				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			10.88000	106.01815	10.88000	105.92912				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	100.68959				0.00	0	
Total ASN902 SPOT										0.00	0	

Contract 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 ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	101.62800				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.61214				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.25237				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.27614				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.25237				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.22860				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.24049				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.25831				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.24049				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.25831				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.73665				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.75659				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN932 On 20/12/2025 Spot Bond					0.00000	100.67009				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN934 On 06/02/2023 Spot Bond					0.00000	101.96270				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN935 On 20/12/2027 Spot Bond					0.00000	101.00705				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	100.71864				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN937 On 31/01/2030 Spot Bond					0.00000	101.80359				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN938 On 20/12/2027 Spot Bond					0.00000	100.67677				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	100.65292				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN941 On 20/12/2025 Spot Bond					0.00000	100.63145				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN943 On 20/12/2027 Spot Bond					0.00000	100.75080				0.00	0	963,880,00
Total ASN944 SPOT										0.00	0	963,880,00
Total For ASN944										0.00	0	963,880,00
ASN944 On 20/06/2027 Spot Bond					0.00000	100.61384				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN948 On 20/06/2027 Spot Bond					0.00000	100.61868				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN95 On 31/08/2027 Spot Bond					0.00000	101.22860				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95 On 31/07/2027 Spot Bond					0.00000	101.81959				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95 On 20/12/2027 Spot Bond					0.00000	100.70898				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95 On 20/12/2025 Spot Bond					0.00000	100.63660				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95 On 20/12/2024 Spot Bond					0.00000	100.59938				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96 On 30/09/2027 Spot Bond					0.00000	100.26791				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96 On 07/12/2027 Spot Bond					0.00000	68.53108				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.26085				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.89000	101.06766	6.89000	101.01126				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.82198				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.83964				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.02247				0.00	0	
Total BAW37 SPOT										0.00	0	

Contract 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 BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.38897				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.14362				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.30952				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.63000	11.63000	11.63000	104.91116				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.63471				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.35980				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.50396				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.69326				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.47063				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.33466				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.44634				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.47402				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	98.58302				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.44756				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.31553				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.32172				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.31500				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	101.15898				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.31247				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	99.51101				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	100.33579				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	100.33489				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	100.32578				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB1: On 30/09/2023 Spot Bond					0.00000	100.36835				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	100.53004				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1: On 30/09/2024 Spot Bond					0.00000	100.37539				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	100.36869				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2: On 30/06/2025 Spot Bond					0.00000	100.36625				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2: On 30/09/2023 Spot Bond					0.00000	100.36835				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	100.36869				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2: On 30/09/2025 Spot Bond					0.00000	100.38209				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD030: On 18/04/2028 Spot Bond			8.73500	8.73500	8.73500	99.36871				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21: On 05/08/2033 Spot Bond					0.00000	101.67810				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	100.71699				0.00	0	
Total BDX35 SPOT										0.00	0	

Contract 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 BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.49569				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.24398				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.39615				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.24103				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX42 On 31/01/2023 Spot Bond					0.00000	100.68813				0.00	0	
Total BDX42 SPOT										0.00	0	
Total For BDX42										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.57204				0.00	20,000,000,000	5,000,000,000
Total BDX44 SPOT										0.00	20,000,000,000	5,000,000,000
Total For BDX44										0.00	20,000,000,000	5,000,000,000
BDX45 On 03/01/2024 Spot Bond					0.00000	100.23790				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.56234				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.24059				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.35809				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.26657				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.64885				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.56500	102.43293	8.56500	102.36177				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.11073				0.00	7,300,000,000	7,300,000,000
Total BID13 SPOT										0.00	7,300,000,000	7,300,000,000
Total For BID13										0.00	7,300,000,000	7,300,000,000
BID15 On 28/10/2024 Spot Bond					0.00000	101.95213				0.00	12,000,000,000	6,000,000,000
Total BID15 SPOT										0.00	12,000,000,000	6,000,000,000
Total For BID15										0.00	12,000,000,000	6,000,000,000
BID16 On 24/06/2025 Spot Bond					0.00000	100.37518				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.38338				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.85017				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.02578				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.61600				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.30100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	71.79300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	53.59000				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP1: On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.27124				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2(On 19/11/2024 Spot Bond					0.00000	101.08219				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.10151				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.16874				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.12992				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3(On 03/11/2023 Spot Bond					0.00000	101.54976				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.20378				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 10/05/2023 Spot Bond					0.00000	101.39126				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	101.26419				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3(On 11/01/2024 Spot Bond					0.00000	101.25689				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	

Contract 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 BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.38073				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	101.80779				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10C On 30/09/2026 Spot Bond					0.00000	100.31905				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	100.31232				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.47882				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.40822				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	101.09345				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.23000	102.62877	8.23000	102.56179				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.53000	105.09991	8.53000	105.02757				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.08000	107.76338	9.08000	107.68410				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.12000	10.12000	10.12000	100.06978				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	102.11117				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.40238				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.47050				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.69790				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.68438				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.43911				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	104.17481	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	100.60376				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.58000	104.46433	9.58000	104.38335				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	108.87243	8.70700	107.08600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN366 On 06/08/2023 Spot Bond					0.00000	101.89715				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.05424				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.72000	103.22464	10.72000	103.13535				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	112.54830	6.50000	106.08200				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 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	
CLN453 On 31/01/2025 Spot Bond			6.34000	157.69999	6.34000	157.56237				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			8.45000	151.44867	8.45000	151.29139				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN496 On 04/09/2024 Spot Bond			9.22500	104.95778	9.22500	104.87936				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.25982				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.05180				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.72061				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	100.76004				0.00	0	
Total CLN516 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN516										0.00	0	
CLN516 On 30/04/2023 Spot Bond				100.00000	0.00000	101.71076				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2024 Spot Bond					0.00000	100.30843				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 12/03/2023 Spot Bond					0.00000	100.80899				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	101.14412				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	100.82674				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	102.04207				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.90015				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.83726				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2024 Spot Bond					0.00000	100.64427				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	100.80899				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.64800				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	99.87527				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.96000	100.79146	9.96000	100.71162				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.57366				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	101.82356				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	99.89116				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	159.79700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	100.84562				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.43000	105.77695	9.43000	105.69753				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.48000	104.15096	9.48000	104.07104				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.57000	103.22590	9.57000	103.14595				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond			9.62000	9.62000	9.62000	322.27633				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	101.40199				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.35475				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.16127				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	99.88316				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	127.13600				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.46723				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 12/11/2025 Spot Bond			9.93000	102.23350	9.93000	102.26784				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.43000	103.56912	9.43000	103.49006				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.72619				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.22958				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	100.96963				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN566										0.00	0	
CLN56: On 04/06/2023 Spot Bond					0.00000	101.00085				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56: On 11/02/2024 Spot Bond					0.00000	101.40723				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57: On 12/11/2025 Spot Bond			9.66000	102.53887	9.66000	102.45873				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57: On 12/11/2025 Spot Bond					0.00000	101.40373				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57: On 11/02/2024 Spot Bond					0.00000	101.41238				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	100.74465				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	100.68657				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	99.87840				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	100.26116				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	101.46200				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	100.71608				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2024 Spot Bond					0.00000	99.87759				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	101.33118				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.81692				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.16721				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.63752				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.45690				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.47273				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.76000	156.49375	4.76000	125.59351				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.44290				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.50164				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.14771				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			8.90000	8.90000	8.90000	101.68255				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN598 On 02/04/2026 Spot Bond					0.00000	100.25174				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.77617				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.63752				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.63752				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			8.48500	8.48500	8.48500	104.18907				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.44093				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	100.63355				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.39042				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	99.90078				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.17236				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.06000	102.02621	9.06000	101.95221				0.00	0	
Total CLN609 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	101.81475				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN61 On 14/04/2026 Spot Bond					0.00000	101.55960				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN61 On 07/03/2025 Spot Bond					0.00000	100.93544				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN61 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN61 On 30/11/2023 Spot Bond					0.00000	101.27105				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN61 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	
CLN61 On 20/12/2024 Spot Bond					0.00000	102.04983				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN61 On 31/05/2024 Spot Bond					0.00000	101.12418				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN62 On 28/10/2024 Spot Bond					0.00000	101.68638				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62 On 28/10/2024 Spot Bond					0.00000	102.10260				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62 On 20/12/2024 Spot Bond					0.00000	98.61900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.84541				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			7.87500	104.29748	7.87500	104.23014				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.32632				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	100.29590				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.61500	63.91626	12.61500	83.97963				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	101.41765				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.13000	102.44903	10.13000	102.36653				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.32200				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2024 Spot Bond					0.00000	101.38157				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.11779				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.48315				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63f On 19/08/2025 Spot Bond					0.00000	103.62738				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63f On 21/11/2024 Spot Bond					0.00000	101.15729				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63f On 19/08/2025 Spot Bond					0.00000	101.31769				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63f On 19/02/2023 Spot Bond					0.00000	101.36588				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64f On 19/08/2025 Spot Bond					0.00000	101.40402				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64f On 17/10/2023 Spot Bond					0.00000	99.90855				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64f On 21/11/2024 Spot Bond					0.00000	101.16161				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64f On 18/12/2024 Spot Bond					0.00000	100.63006				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64f On 29/01/2024 Spot Bond					0.00000	101.87265				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64f On 18/12/2024 Spot Bond					0.00000	100.63074				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64f On 19/08/2025 Spot Bond					0.00000	101.43062				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64f On 31/05/2026 Spot Bond					0.00000	101.09773				0.00	0	
Total CLN649 SPOT										0.00	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 CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.31769				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.31769				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 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	
CLN65 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	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.69623				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.33077				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.05588				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	100.15000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 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	
CLN66 On 20/12/2024 Spot Bond					0.00000	125.28600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	151.37900				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	101.24959				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	99.31732				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.50756				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	103.50413				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.77574				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.19521				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.41841				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.45647	160.41496	5.45647	130.26030				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.45647	160.41496	5.45647	130.26115				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.43998				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.49750				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.58901				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN68(On 28/02/2023 Spot Bond					0.00000	101.11646				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	103.21466				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.89044				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.57308				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.58300				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	101.54604				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.65080				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.65060				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69(On 21/12/2026 Spot Bond					0.00000	102.89948				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 26/09/2023 Spot Bond					0.00000	100.41961				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.59849				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.61111				0.00	0	
Total CLN693 SPOT										0.00	0	

Contract 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 CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.09370				0.00	0	400,000,00
Total CLN697 SPOT										0.00	0	400,000,00
Total For CLN697										0.00	0	400,000,00
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.59729				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.75987				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	101.03482				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.39277				0.00	0	500,000,00
Total CLN702 SPOT										0.00	0	500,000,00
Total For CLN702										0.00	0	500,000,00
CLN702 On 12/02/2025 Spot Bond					0.00000	101.66817				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.65001				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.52624				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.40913				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.58949				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.96167				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	85.20253				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711: On 11/03/2023 Spot Bond					0.00000	100.74051				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712: On 12/02/2023 Spot Bond					0.00000	101.23221				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713: On 21/06/2025 Spot Bond					0.00000	100.59196				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714: On 21/06/2025 Spot Bond					0.00000	100.59196				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715: On 21/06/2025 Spot Bond					0.00000	100.59196				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716: On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	84.00867				0.00	0	500,000,00
Total CLN717 SPOT										0.00	0	500,000,00
Total For CLN717										0.00	0	500,000,00
CLN717: On 11/09/2026 Spot Bond					0.00000	100.74414				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719: On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	83.01407				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720: On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	83.33385				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721: On 01/06/2026 Spot Bond					0.00000	100.99463				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722: On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	84.03820				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN724 On 21/06/2025 Spot Bond					0.00000	100.56168				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.56168				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.56168				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.56786				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.56786				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.56786				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	86.51529				0.00	0	200,000,00
Total CLN730 SPOT										0.00	0	200,000,00
Total For CLN730										0.00	0	200,000,00
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	87.54389				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	88.17641				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.59826				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.75278				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	97.23131				0.00	0	
Total CLN736 SPOT										0.00	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 CLN736										0.00	0	
CLN73: On 20/06/2023 Spot Bond					0.00000	100.86755				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN73: On 20/12/2023 Spot Bond					0.00000	101.11796				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN73: On 20/06/2026 Spot Bond					0.00000	118.93800				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN74: On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	95.97095				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74: On 19/08/2025 Spot Bond					0.00000	101.30329				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74: On 31/03/2032 Spot Bond					0.00000	100.29657				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	104.38363				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74: 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	
CLN74: On 31/01/2030 Spot Bond					0.00000	102.11633				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74: On 28/02/2024 Spot Bond					0.00000	101.26714				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74: On 21/12/2023 Spot Bond					0.00000	100.59842				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	101.89034				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.78735				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.23967				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	103.33208				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	101.77153				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.41701				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN76(On 20/06/2026 Spot Bond					0.00000	100.39728				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76(On 22/04/2026 Spot Bond					0.00000	101.40341				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	101.39557				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76(On 21/07/2027 Spot Bond					0.00000	101.79073				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	95.68314				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	103.33208				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	100.57004				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76(On 23/09/2026 Spot Bond					0.00000	106.80312				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77(On 31/07/2024 Spot Bond					0.00000	102.89681				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	84.29038				0.00	0	
Total CLN771 SPOT										0.00	0	

Contract 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 CLN771										0.00	0	
CLN77: On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	89.95834				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77: On 28/08/2028 Spot Bond					0.00000	101.24436				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	101.94396				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77: On 15/09/2028 Spot Bond			7.44000	7.44000	7.44000	122.41752				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77: On 31/05/2026 Spot Bond					0.00000	101.16911				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN77: On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN77: On 31/08/2026 Spot Bond					0.00000	101.33552				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77: On 31/01/2027 Spot Bond					0.00000	101.69864				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	101.70873				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78: On 19/08/2025 Spot Bond					0.00000	104.23191				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	101.75918				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	101.78138				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.28138				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.54878				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.28138				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	109.44212				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	109.27479				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.90054				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 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	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.90054				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	102.81822				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.90054				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.28144				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN797 On 31/01/2025 Spot Bond					0.00000	101.90054				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	101.90068				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	101.91035				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.91035				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.23447				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	89.26777				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	101.71479				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	102.16979				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	101.92057				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.24055				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	101.77936				0.00	0	
Total CLN808 SPOT										0.00	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 CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.56426				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			8.73500	99.43876	8.73500	99.36871				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.56724				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	102.12380				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	101.90054				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	101.90075				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	101.92057				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	101.69866				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	101.90054				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	101.90075				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.28144				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	101.90075				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.90075				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.90045				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.90075				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	90.28985				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.90054				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	108.37183				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.02263				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	101.90045				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.09500	9.09500	9.09500	104.80117				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN834 On 31/08/2025 Spot Bond					0.00000	101.22846				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN835 On 31/08/2026 Spot Bond					0.00000	101.22860				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	101.22860				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	101.22850				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.28144				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.61416				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.22823				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 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	
CLN842 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	
CLN843 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	
CLN844 On 07/09/2026 Spot Bond					0.00000	100.92030				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.25694				0.00	0	
Total CLN845 SPOT										0.00	0	

Contract 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 CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.25978				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.28144				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.28144				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.28108				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	102.03192				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	100.50356				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.61868				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.64577				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	100.68637				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.69925				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.60101				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	102.95301				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	86.11624				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	101.90075				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	100.65093				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.61223				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.88707				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	115.72902				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN864 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	
CLN865 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	
CLN866 On 31/01/2025 Spot Bond					0.00000	102.11233				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	88.92969				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	101.65844				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN87(On 31/07/2027 Spot Bond					0.00000	101.67849				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN87(On 31/07/2027 Spot Bond					0.00000	101.66840				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	85.41555				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87(On 31/08/2025 Spot Bond					0.00000	101.22846				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN87(On 20/06/2027 Spot Bond					0.00000	100.62836				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN87(On 29/10/2025 Spot Bond					0.00000	102.37707				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN87(On 29/10/2025 Spot Bond					0.00000	102.37707				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN87(On 24/04/2023 Spot Bond					0.00000	101.63812				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN87(On 31/01/2030 Spot Bond					0.00000	101.65426				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87(On 02/04/2026 Spot Bond					0.00000	100.25174				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88(On 02/04/2026 Spot Bond					0.00000	100.25040				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN88(On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	87.01168				0.00	0	
Total CLN881 SPOT										0.00	0	

Contract 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 CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	101.64820				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	85.77879				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	84.57251				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	84.57251				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	84.39383				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	84.54269				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.42000	5.42000	5.42000	125.15614				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	100.68322				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	100.64970				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	101.90075				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	100.63274				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	101.22846				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.28138				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	100.23962				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	66.47592				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	65.98429				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			11.13000	11.13000	11.13000	104.38721				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 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	
CLN902 On 20/12/2027 Spot Bond			10.51500	10.51500	10.51500	103.35012				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	100.84942				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN905 On 20/12/2029 Spot Bond					0.00000	100.72495				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	100.67871				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	100.84904				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	100.44800				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN909 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	
CLN910 On 20/06/2024 Spot Bond					0.00000	100.82265				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN911 On 06/08/2023 Spot Bond					0.00000	100.82349				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
COJ05 On 05/06/2023 Spot Bond			10.19500	102.10959	10.19500	102.02732				0.00	0	1,866,000.00
Total COJ05 SPOT										0.00	0	1,866,000.00
Total For COJ05										0.00	0	1,866,000.00
COJ08 On 22/06/2026 Spot Bond			10.72000	102.83392	10.72000	102.74546				0.00	0	15,000.00
Total COJ08 SPOT										0.00	0	15,000.00
Total For COJ08										0.00	0	15,000.00
COJG0 On 09/06/2024 Spot Bond			11.28500	99.64887	11.28500	99.55874				0.00	0	140,000.00
Total COJG01 SPOT										0.00	0	140,000.00
Total For COJG01										0.00	0	140,000.00
COT01 On 03/04/2023 Spot Bond			9.66000	102.46686	9.66000	102.38720				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.49000	94.32107	12.49000	94.22693				0.00	0	
Total COT02 SPOT										0.00	0	

Contract 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 COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.08000	94.62879	11.08000	94.54472				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.15448				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.83000	9.83000	9.83000	102.54988				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.02589				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.35873				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.98247				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	101.17170				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.43081				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.36719				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.67967				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.69252				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.32500	104.12238	7.32500	104.06025				0.00	0	40,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV23 SPOT										0.00	0	40,000,000.00
Total For DV23										0.00	0	40,000,000.00
DV23/R On 27/02/2023 Spot Bond			100.00000	94.16462	100.00000	93.47561				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	94.16462	100.00000	93.47561				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.74500	103.90343	9.74500	103.82286				0.00	0	410,000.00
Total DV24 SPOT										0.00	0	410,000.00
Total For DV24										0.00	0	410,000.00
DV24/R On 18/02/2024 Spot Bond			9.69000	103.95911	9.69000	103.87895				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.95911	9.69000	103.87895				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.03000	102.25791	10.03000	102.17636				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.19500	99.38132	11.19500	99.29310				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.12589	10.10000	104.04228				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.12589	10.10000	104.04228				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	98.94067				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.35260				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.08665				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.31597				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.76381				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
Total DVFB24 SPOT										0.00	0	4,100,000.00
Total For DVFB24										0.00	0	4,100,000.00
DVFB24 On 31/05/2024 Spot Bond					0.00000	100.05628				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB25 On 31/05/2026 Spot Bond					0.00000	101.35569				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB26 On 31/01/2023 Spot Bond					0.00000	101.54736				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB27 On 31/01/2025 Spot Bond					0.00000	101.39206				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB28 On 31/01/2027 Spot Bond					0.00000	101.60580				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB29 On 21/08/2023 Spot Bond					0.00000	101.93418				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB30 On 21/08/2025 Spot Bond					0.00000	103.60194				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFB31 On 15/12/2026 Spot Bond					0.00000	101.43471				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC26 On 15/12/2028 Spot Bond					0.00000	100.81074				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			9.13500	104.26059	9.13500	104.18344				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.51000	118.90989	5.51000	118.81308				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
EL037 On 31/01/2037 Spot Bond			5.37500	104.56037	5.37500	104.47711			268,750,000,000.00	50,000,000,000	200,000,000,000
Total EL037 SPOT									8,750,000,000,000.00	50,000,000,000	200,000,000,000
Total For EL037									8,750,000,000,000.00	50,000,000,000	200,000,000,000
EL037/I On 31/01/2037 Spot Bond			2.25000	149.84231	2.25000	149.76041			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	155.45532	4.85000	155.33700			0.00	0	
Total EL28 SPOT									0.00	0	
Total For EL28									0.00	0	
EL29 On 19/11/2029 Spot Bond			4.81500	140.33865	4.81500	140.23222			0.00	0	
Total EL29 SPOT									0.00	0	
Total For EL29									0.00	0	
EL30 On 29/07/2030 Spot Bond			4.82000	136.52191	4.82000	136.41922			0.00	0	
Total EL30 SPOT									0.00	0	
Total For EL30									0.00	0	
EL31 On 02/06/2031 Spot Bond			5.33000	120.63372	5.33000	120.53751			0.00	0	
Total EL31 SPOT									0.00	0	
Total For EL31									0.00	0	
EL36 On 31/01/2036 Spot Bond			5.24500	108.26523	5.24500	108.18013			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	149.84231	2.25000	149.76041			0.00	0	
Total EL36/I2038 SPOT									0.00	0	
Total For EL36/I2038									0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	169.40914			0.00	0	
Total ELN001 SPOT									0.00	0	
Total For ELN001									0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	166.66062			0.00	0	
Total ELN002 SPOT									0.00	0	
Total For ELN002									0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	156.03133			0.00	0	
Total ELN004 SPOT									0.00	0	
Total For ELN004									0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	129.67542			0.00	0	
Total ELN006 SPOT									0.00	0	

Contract 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 ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	128.78578				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	125.43891				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	116.61831				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	112.23616				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	114.01782				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	94.42118				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	106.56414				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	101.18089				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	104.04125				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	105.15166				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	102.38547				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.14000	101.88983	10.14000	101.80635				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.19500	12.19500	12.19500	94.60449				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.24500	12.24500	12.24500	98.59046				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			10.23000	10.23000	10.23000	100.56648				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.23000	10.23000	10.23000	100.68185				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.23000	12.23000	12.23000	96.89968				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.37500	11.37500	11.37500	98.68002				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.73000	14.73000	14.73000	91.51222				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.21512				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.89542				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.77497				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.07409				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF022 On 28/05/2024 Spot Bond					0.00000	101.17237				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.93029				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.75015				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	100.78726				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	101.39706				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	100.71381				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC5 On 10/11/2023 Spot Bond					0.00000	101.32744				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.35690				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.17315				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.55988				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	101.67052				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.54005				0.00	0	
Total EQT007 SPOT										0.00	0	

Contract 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 EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.09676				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	101.44063				0.00	0	500,000,00
Total EQT010 SPOT										0.00	0	500,000,00
Total For EQT010										0.00	0	500,000,00
EQT01: On 11/11/2023 Spot Bond					0.00000	101.26880				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01: On 11/11/2025 Spot Bond					0.00000	101.33403				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01: On 11/11/2027 Spot Bond					0.00000	101.35633				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B: On 17/05/2025 Spot Bond					0.00000	101.28622				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B: On 17/05/2027 Spot Bond					0.00000	101.33286				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C: On 17/05/2025 Spot Bond					0.00000	101.30945				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C: On 17/05/2027 Spot Bond					0.00000	101.35610				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2: On 17/08/2023 Spot Bond					0.00000	101.30972				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2: On 17/05/2025 Spot Bond					0.00000	101.29708				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3: On 17/05/2027 Spot Bond					0.00000	101.30188				0.00	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 ERSA30 SPOT									0.00	0	
Total For ERSA30									0.00	0	
ES23 On 25/01/2023 Spot Bond			7.82500	99.80742	7.82500	104.73057		379,512,500,000,000.00	48,500,000,000	194,000,000,00	
Total ES23 SPOT								'9,512,500,000,000.00	48,500,000,000	194,000,000,00	
Total For ES23								'9,512,500,000,000.00	48,500,000,000	194,000,000,00	
ES23/R On 25/01/2023 Spot Bond			10.00000	99.75403	10.00000	104.65593		0.00	0		
Total ES23/R2023 SPOT								0.00	0		
Total For ES23/R2023								0.00	0		
ES26 On 02/04/2026 Spot Bond			9.15000	98.71905	9.15000	98.64629		6,405,000,000.00	700,000	2,450,700,00	
Total ES26 SPOT								6,405,000,000.00	700,000	2,450,700,00	
Total For ES26								6,405,000,000.00	700,000	2,450,700,00	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.26760	7.85000	102.20272		0.00	0		
Total ES26/R186 SPOT								0.00	0		
Total For ES26/R186								0.00	0		
ES33 On 15/09/2033 Spot Bond			11.90500	76.30875	11.91500	76.18729		559,535,000,000.00	47,000,000	880,700,00	
Total ES33 SPOT								559,535,000,000.00	47,000,000	880,700,00	
Total For ES33								559,535,000,000.00	47,000,000	880,700,00	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.53328	7.50000	102.47073		0.00	0		
Total ES33/R209 SPOT								0.00	0		
Total For ES33/R209								0.00	0		
ES42 On 25/04/2042 Spot Bond			12.20000	74.67420	12.21000	74.54445		12,253,680,000,000.00	1,004,400,000	1,023,900,00	
Total ES42 SPOT								12,253,680,000,000.00	1,004,400,000	1,023,900,00	
Total For ES42								12,253,680,000,000.00	1,004,400,000	1,023,900,00	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.91626	8.50000	101.84636		0.00	0		
Total ES42/R214 SPOT								0.00	0		
Total For ES42/R214								0.00	0		
ETK001 On 03/06/2032 Spot Bond			11.22000	11.22000	11.22000	100.09187		0.00	0		
Total ETK001 SPOT								0.00	0		
Total For ETK001								0.00	0		
ETK002 On 03/06/2037 Spot Bond			13.92000	13.92000	13.92000	94.34158		0.00	0		
Total ETK002 SPOT								0.00	0		
Total For ETK002								0.00	0		
EXX05 On 13/06/2024 Spot Bond					0.00000	101.75957		0.00	0		
Total EXX05 SPOT								0.00	0		
Total For EXX05								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.32816				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.67053				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.62314				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.17159				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.65782				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.28980				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.15088				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.20747				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.22163				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	103.98384				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	104.30745				0.00	0	35,000,00
Total FRB25 SPOT										0.00	0	35,000,00

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 FRB25										0.00	0	35,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.96932				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.81000	105.17048	8.81000	105.09578				0.00	0	35,000,00
Total FRB27 SPOT										0.00	0	35,000,00
Total For FRB27										0.00	0	35,000,00
FRB28 On 02/12/2025 Spot Bond					0.00000	104.91267				0.00	0	25,000,00
Total FRB28 SPOT										0.00	0	25,000,00
Total For FRB28										0.00	0	25,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	101.44167				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.73000	100.37274	8.73000	100.30208				0.00	0	30,000,00
Total FRB30 SPOT										0.00	0	30,000,00
Total For FRB30										0.00	0	30,000,00
FRB31 On 24/11/2026 Spot Bond					0.00000	101.83692				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	100.40849				0.00	0	10,000,00
Total FRB32 SPOT										0.00	0	10,000,00
Total For FRB32										0.00	0	10,000,00
FRB33 On 29/09/2029 Spot Bond					0.00000	100.41486				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	101.21752				0.00	0	55,000,00
Total FRB34 SPOT										0.00	0	55,000,00
Total For FRB34										0.00	0	55,000,00
FRBI23 On 07/12/2023 Spot Bond			4.87000	324.30169	4.87000	324.05502				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.66500	3.66500	3.66500	165.99500				0.00	0	65,000,00
Total FRBI25 SPOT										0.00	0	65,000,00
Total For FRBI25										0.00	0	65,000,00
FRBI28 On 31/03/2028 Spot Bond			4.51000	214.93919	4.51000	214.78195				0.00	0	75,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI28 SPOT										0.00	0	75,000,00
Total For FRBI28										0.00	0	75,000,00
FRBI29 On 31/03/2029 Spot Bond			5.01000	5.01000	5.01000	114.17907				0.00	0	60,000,00
Total FRBI29 SPOT										0.00	0	60,000,00
Total For FRBI29										0.00	0	60,000,00
FRBI33 On 07/12/2033 Spot Bond			5.21500	5.21500	5.21500	232.90765				0.00	0	10,000,00
Total FRBI33 SPOT										0.00	0	10,000,00
Total For FRBI33										0.00	0	10,000,00
FRBI46 On 31/03/2046 Spot Bond			5.37500	100.77620	5.37500	100.69546				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.28000	101.47329	5.28000	101.39253				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.50000	8.50000	8.50000	86.32399				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.50000	8.50000	8.50000	85.50175				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			4.94000	4.94000	4.94000	161.90609				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	101.17755				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	102.26709				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27: On 30/01/2023 Spot Bond					0.00000	101.73948				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			10.30900	10.30900	10.30900	104.29125				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.65761				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.65000	6.65000	6.65000	124.09532				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.74992				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.48000	6.48000	6.48000	121.83345				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.36105				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.37738				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.95810				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	102.43406				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.90299				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.25256				0.00	0	
Total FRC303 SPOT										0.00	0	

Contract 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 FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	102.09154				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	101.11603				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.02253				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.59619				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.64974				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.68979				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	103.37245				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.77397				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.73502				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.64457				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.68952				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.78640				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.65404				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.24097				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 06/11/2023 Spot Bond					0.00000	101.45368				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 31/05/2024 Spot Bond					0.00000	101.43646				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	102.64062				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.09938				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.37306				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.77210				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.58592				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 20/12/2025 Spot Bond					0.00000	100.72284				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.80053				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34(On 31/07/2023 Spot Bond					0.00000	102.06461				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	101.84635				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	101.75681				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	101.16931				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	102.02321				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	101.97678				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	101.90003				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	101.86106				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	101.87640				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	101.86826				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	101.76339				0.00	0	
Total FRC361 SPOT										0.00	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 FRC361										0.00	0	
FRC36: On 31/03/2023 Spot Bond					0.00000	100.34667				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	101.62638				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.67307				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	101.99528				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	94.84273				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.22402				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	93.63432				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	93.78806				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	102.00078				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.99422				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	95.20249				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	102.02962				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	91.96775				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	91.81400				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.61025				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.61360				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	100.66054				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	101.24768				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.24768				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	101.22611				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.22611				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.19029				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	101.90080				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39(On 25/04/2023 Spot Bond					0.00000	102.05324				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39(On 25/04/2023 Spot Bond					0.00000	102.39472				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39(On 11/11/2024 Spot Bond					0.00000	101.57286				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39(On 27/03/2024 Spot Bond					0.00000	100.45258				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39(On 31/01/2027 Spot Bond					0.00000	101.90077				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39(On 21/07/2025 Spot Bond					0.00000	101.93544				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39(On 31/03/2023 Spot Bond			14.00000	14.00000	14.00000	99.15406				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39(On 21/07/2025 Spot Bond					0.00000	102.04570				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39(On 21/01/2030 Spot Bond					0.00000	102.18322				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40(On 19/01/2027 Spot Bond					0.00000	102.26593				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40(On 19/01/2027 Spot Bond			10.47000	10.47000	10.47000	105.17090				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40(On 20/06/2027 Spot Bond					0.00000	100.83097				0.00	0	
Total FRC402 SPOT										0.00	0	

Contract 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 FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	101.70598				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond			12.70000	12.70000	12.70000	102.61869				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.46500	10.46500	10.46500	107.40415				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40: On 06/07/2027 Spot Bond					0.00000	100.20618				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40: On 13/10/2026 Spot Bond					0.00000	99.99992				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	100.66453				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40: On 23/09/2025 Spot Bond			10.89000	10.89000	10.89000	104.00741				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41: On 30/04/2027 Spot Bond					0.00000	101.90080				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	102.04106				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.33509				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	102.11564				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.34608				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	101.28840				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	103.03295				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 30/04/2025 Spot Bond					0.00000	102.04087				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC417 On 31/05/2027 Spot Bond					0.00000	101.33039				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	102.10001				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC419 On 30/04/2026 Spot Bond					0.00000	101.90080				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC420 On 27/09/2028 Spot Bond					0.00000	100.50356				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	100.51211				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	100.51211				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC423 On 31/08/2025 Spot Bond					0.00000	101.25275				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC424 On 31/07/2025 Spot Bond					0.00000	101.90070				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC42(On 30/09/2027 Spot Bond					0.00000	100.39152				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42(On 30/09/2026 Spot Bond					0.00000	100.41024				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42(On 21/06/2027 Spot Bond					0.00000	100.65025				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42(On 31/10/2027 Spot Bond					0.00000	101.90087				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43(On 31/10/2026 Spot Bond					0.00000	102.03392				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.22867				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43(On 31/10/2026 Spot Bond					0.00000	101.90073				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.22867				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.28811				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43(On 20/11/2026 Spot Bond					0.00000	101.16995				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43(On 21/06/2027 Spot Bond					0.00000	100.67349				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43(On 31/01/2030 Spot Bond			9.35500	9.35500	9.35500	107.77612				0.00	0	
Total FRC437 SPOT										0.00	0	

Contract 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 FRC437										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.80508				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.81350				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/07/2025 Spot Bond					0.00000	102.05204				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.24056				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.24056				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	100.69610				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	100.60270				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	101.80818				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.22867				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44: On 15/03/2028 Spot Bond					0.00000	100.83818				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.68776				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.69430				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45(On 20/12/2030 Spot Bond					0.00000	100.61650				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.87000	111.64360	4.87000	111.55845				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.12500	120.98282	5.12500	120.88888				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.00535				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.72840				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.61970				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.43120				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.92215				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.79621				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.46441				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.94525				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ295 On 20/04/2029 Spot Bond					0.00000	101.78374				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.53356				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.61800	4.61800	4.61800	109.71784				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.09500	5.09500	5.09500	121.31872				0.00	0	160,000,00
Total FRS101 SPOT										0.00	0	160,000,00
Total For FRS101										0.00	0	160,000,00
FRS103 On 23/01/2024 Spot Bond					0.00000	101.46070				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.23500	119.42215	5.23500	119.32838				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.23000	232.78634	5.23000	232.60261				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.55500	115.01749	5.55500	114.92426				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.23000	5.23000	5.23000	232.60261				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.84000	162.34451	4.84000	162.22213				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	115.52490	3.70500	115.44828				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.17500	120.27041	5.17500	120.17656				0.00	0	
Total FRS119 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.35000	230.36321	5.35000	230.17917				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.40000	229.36246	5.40000	229.17830				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			4.02000	164.95706	4.02000	164.84348				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.43000	228.76449	5.43000	228.58025				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.37500	117.47060	5.37500	117.37707				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.95000	210.51371	4.95000	210.35227				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			6.12500	107.64691	6.12500	107.55480				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			5.16000	208.43866	5.16000	208.27529				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			5.22000	207.85013	5.22000	207.68620				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.94000	218.87799	5.94000	218.69278				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			6.07500	108.27011	6.07500	108.17789				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.37500	5.37500	5.37500	117.37707				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.35500	117.74703	5.35500	117.65346				0.00	0	260,000,00
Total FRS136 SPOT										0.00	0	260,000,00
Total For FRS136										0.00	0	260,000,00
FRS136 On 31/03/2028 Spot Bond			5.03000	209.72042	5.03000	209.55824				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.71000	223.27210	5.71000	223.08728				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.16000	208.43866	5.16000	208.27529				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.16000	208.43866	5.16000	208.27529				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.56100	214.42080	4.56100	214.26305				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.79000	162.50230	4.79000	162.38046				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.51000	205.03244	5.51000	204.86599				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.55000	204.64727	5.55000	204.48047				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.76000	162.59707	4.76000	162.47554				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.02500	209.76990	5.02500	209.60775				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15: On 31/03/2028 Spot Bond			5.56000	5.56000	5.56000	204.38422				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	99.92617				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	100.70911				0.00	578,000,000	144,500,00
Total FRS180 SPOT										0.00	578,000,000	144,500,00
Total For FRS180										0.00	578,000,000	144,500,00
FRS18: On 27/09/2025 Spot Bond					0.00000	100.42421				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	167.64816				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	142.89166				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	186.40663				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	220.58596				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	101.39525				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	101.53226				0.00	653,200,000	163,300,00
Total FRS199 SPOT										0.00	653,200,000	163,300,00
Total For FRS199										0.00	653,200,000	163,300,00
FRS20: On 12/08/2025 Spot Bond					0.00000	101.36298				0.00	0	
Total FRS200 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.15048				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	99.92836				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.22122				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.56059				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.58592				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.40318				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	130.03616				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	110.52136				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	105.35674				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 12/12/2025 Spot Bond					0.00000	75.28993				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24: On 09/12/2023 Spot Bond					0.00000	101.21569				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	108.55494				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	102.79743				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	97.79494				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	100.99010				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	112.63149				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26: On 25/03/2024 Spot Bond					0.00000	100.53470				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26: On 28/02/2031 Spot Bond					0.00000	101.27916				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	100.38691				0.00	0	
Total FRS266 SPOT										0.00	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 FRS266										0.00	0	
FRS26: On 22/06/2026 Spot Bond					0.00000	114.80625				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26: On 31/03/2031 Spot Bond					0.00000	100.38886				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27: On 31/03/2032 Spot Bond					0.00000	100.38729				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27: 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	
FRS27: On 30/09/2024 Spot Bond					0.00000	100.45248				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27: On 21/09/2024 Spot Bond					0.00000	100.72650				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28: On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.72194				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28: On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28: On 30/09/2024 Spot Bond					0.00000	100.40274				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28: On 28/02/2031 Spot Bond			10.10500	10.10500	10.10500	100.27871				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28: On 28/02/2031 Spot Bond			10.10500	10.10500	10.10500	100.27871				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28: On 25/10/2026 Spot Bond					0.00000	101.80158				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.31084				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.28400	11.28400	11.28400	95.28102				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	94.02494				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	91.55665				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	96.44040				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	101.73793				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	104.07302				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30 On 16/05/2027 Spot Bond					0.00000	101.32086				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS30 On 06/07/2023 Spot Bond					0.00000	100.17634				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	101.90080				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS30 On 31/07/2023 Spot Bond					0.00000	100.73007				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30 On 13/07/2027 Spot Bond					0.00000	104.63373				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS31 On 21/09/2023 Spot Bond			9.23000	9.23000	9.23000	104.19034				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS31 On 21/09/2023 Spot Bond					0.00000	100.63242				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS31 On 28/09/2025 Spot Bond					0.00000	105.18024				0.00	0	
Total FRS312 SPOT										0.00	0	

Contract 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 FRS312										0.00	0	
FRS31: On 27/04/2024 Spot Bond					0.00000	101.56388				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS31: On 03/06/2024 Spot Bond					0.00000	100.78575				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.51000	4.51000	4.51000	325.06541				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.89000	327.04007	3.89000	326.81715				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.25000	4.25000	4.25000	325.79823				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.55964				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.07500	111.39122	5.07500	111.30519				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.72000	68.93990	4.72000	115.99419				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.91000	3.91000	3.91000	165.19921				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.19000	4.19000	4.19000	164.29564				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.31000	5.31000	5.31000	322.82683				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.57500	7.57500	7.57500	102.89273				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.27000	105.35102	8.27000	105.28068				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.45000	102.64438	8.45000	107.43591				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.68500	105.30428	8.68500	105.23052			138,960,000,000,000.00		16,000,000,000	16,035,000,00
Total FRX26 SPOT									18,960,000,000,000.00		16,000,000,000	16,035,000,00
Total For FRX26									18,960,000,000,000.00		16,000,000,000	16,035,000,00
FRX27 On 07/03/2027 Spot Bond			8.73000	108.64679	8.73000	108.56988				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.51000	102.30775	9.51000	107.27371				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.03000	103.07850	10.03000	102.99630				0.00	0	25,000,00
Total FRX30 SPOT										0.00	0	25,000,00
Total For FRX30										0.00	0	25,000,00
FRX31 On 21/02/2031 Spot Bond			10.41000	98.90323	10.41000	98.82144				0.00	0	325,000,00
Total FRX31 SPOT										0.00	0	325,000,00
Total For FRX31										0.00	0	325,000,00
FRX32 On 31/03/2032 Spot Bond			10.33000	104.20071	10.33000	104.11424				0.00	0	230,000,00
Total FRX32 SPOT										0.00	0	230,000,00
Total For FRX32										0.00	0	230,000,00
FRX45 On 14/04/2045 Spot Bond			11.63000	73.35100	11.63000	73.28269				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.22099				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.11311				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.07704				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.10153				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.10874				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.74968				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.78456				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.90886				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	101.44848				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.16621				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.20871				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.50044				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.61000	117.00085	4.61000	116.91432				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.96994				0.00	0	
Total GRT07 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.70400	103.53884	8.70400	103.46615				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.40880				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.24000	105.69625	7.24000	105.63432				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.65621				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.88480				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.61376				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.30763				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.38993				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.78399				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.30507				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.08502				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.95851				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.37631				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	100.67775				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.42415				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.24311				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.61409				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.34339				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.63213				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.85066				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.24719				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.03724				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.79155				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT50 On 10/06/2027 Spot Bond					0.00000	100.73588				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	100.73192				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	100.76417				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GS000 On 08/11/2023 Spot Bond					0.00000	101.28184				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.13295				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.35269				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H10T5 On 27/03/2024 Spot Bond			8.86000	8.86000	8.86000	100.84976				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H12T1 On 20/01/2023 Spot Bond					0.00000	101.36917				0.00	0	
Total H12T16 SPOT										0.00	0	
Total For H12T16										0.00	0	
H12T1 On 31/03/2027 Spot Bond					0.00000	100.28144				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T2 On 04/04/2023 Spot Bond					0.00000	100.20745				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T2 On 31/07/2027 Spot Bond					0.00000	101.57756				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T2 On 30/03/2023 Spot Bond					0.00000	100.30486				0.00	0	
Total H12T26 SPOT										0.00	0	

Contract 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 H12T26										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.61052				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T6 On 28/02/2023 Spot Bond					0.00000	100.99460				0.00	0	
Total HC5T6 SPOT										0.00	0	
Total For HC5T6										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.40102				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.41168				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.83097				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.35637				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	99.86187				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	101.39156				0.00	1,000,000,000	1,000,000,000
Total HILB15 SPOT										0.00	1,000,000,000	1,000,000,000
Total For HILB15										0.00	1,000,000,000	1,000,000,000
HILB16 On 09/11/2027 Spot Bond					0.00000	101.41995				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			5.17000	323.47064	5.17000	323.21681				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.30000	5.30000	5.30000	323.44278				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.37500	103.89602	10.37500	103.81038				0.00	0	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total HWAY30 SPOT									0.00	0	20,000,00
Total For HWAY30									0.00	0	20,000,00
HWAY3 On 28/02/2033 Spot Bond			5.02000	79.08724	5.02000	112.80757			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.73000	88.76888	11.73000	88.68643		23,460,000,000.00		2,000,000	4,362,000,00
Total HWAY34 SPOT								23,460,000,000.00		2,000,000	4,362,000,00
Total For HWAY34								23,460,000,000.00		2,000,000	4,362,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.43170	100.00000	13.34319		0.00		0	
Total HWAY34/R208 SPOT								0.00		0	
Total For HWAY34/R208								0.00		0	
HWAY3 On 31/07/2035 Spot Bond			11.79500	87.78750	11.79500	87.70551		0.00		0	4,590,000,00
Total HWAY35 SPOT								0.00		0	4,590,000,00
Total For HWAY35								0.00		0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.42735	100.00000	13.33887		0.00		0	
Total HWAY35/R209 SPOT								0.00		0	
Total For HWAY35/R209								0.00		0	
I2025 On 31/01/2025 Spot Bond			3.34000	167.16417	3.34000	167.05817		155,703,786,000,000.00		46,617,900,000	708,875,565,20
Total I2025 SPOT								155,703,786,000,000.00		46,617,900,000	708,875,565,20
Total For I2025								155,703,786,000,000.00		46,617,900,000	708,875,565,20
I2029 On 31/03/2029 Spot Bond			4.13000	120.12966	4.14000	119.97691		616,466,556,300,000.00		149,265,510,000	182,353,419,50
Total I2029 SPOT								616,466,556,300,000.00		149,265,510,000	182,353,419,50
Total For I2029								616,466,556,300,000.00		149,265,510,000	182,353,419,50
I2033 On 28/02/2033 Spot Bond			4.37000	116.68436	4.37000	116.60009		670,009,121,487,000.00		153,320,165,100	424,171,384,90
Total I2033 SPOT								670,009,121,487,000.00		153,320,165,100	424,171,384,90
Total For I2033								670,009,121,487,000.00		153,320,165,100	424,171,384,90
I2038 On 31/01/2038 Spot Bond			4.42000	131.58470	4.47500	130.62411		111,853,474,720,000.00		25,306,216,000	644,084,407,50
Total I2038 SPOT								111,853,474,720,000.00		25,306,216,000	644,084,407,50
Total For I2038								111,853,474,720,000.00		25,306,216,000	644,084,407,50
I2046 On 31/03/2046 Spot Bond			4.42000	117.09111	4.47500	115.97802		332,314,606,000,000.00		75,184,300,000	555,706,425,10
Total I2046 SPOT								332,314,606,000,000.00		75,184,300,000	555,706,425,10
Total For I2046								332,314,606,000,000.00		75,184,300,000	555,706,425,10
I2050 On 31/12/2050 Spot Bond			4.50000	116.34224	4.43000	117.73057		5,309,802,000,000.00		1,179,956,000	392,240,485,90
Total I2050 SPOT								5,309,802,000,000.00		1,179,956,000	392,240,485,90
Total For I2050								5,309,802,000,000.00		1,179,956,000	392,240,485,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBG01 On 07/02/2025 Spot Bond					0.00000	101.24707				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	101.04297				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.97000	324.02430	4.97000	323.77526				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.28772				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.36567				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.32215				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	99.99175				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.14406				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.19798				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.58192				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.50078				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	101.08353				0.00	0	
Total IBL141 SPOT										0.00	0	

Contract 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 IBL141									0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.60270			0.00	705,200,000	176,300,000
Total IBL145 SPOT									0.00	705,200,000	176,300,000
Total For IBL145									0.00	705,200,000	176,300,000
IBL147 On 03/07/2025 Spot Bond					0.00000	100.25165			0.00	0	
Total IBL147 SPOT									0.00	0	
Total For IBL147									0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.08258			0.00	0	
Total IBL148 SPOT									0.00	0	
Total For IBL148									0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.10911			0.00	0	
Total IBL149 SPOT									0.00	0	
Total For IBL149									0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.06555			0.00	0	
Total IBL154 SPOT									0.00	0	
Total For IBL154									0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.78712			0.00	0	
Total IBL157 SPOT									0.00	0	
Total For IBL157									0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.79042			0.00	0	
Total IBL159 SPOT									0.00	0	
Total For IBL159									0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.39061			0.00	0	
Total IBL160 SPOT									0.00	0	
Total For IBL160									0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	102.80688			0.00	0	
Total IBL161 SPOT									0.00	0	
Total For IBL161									0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	99.99989			0.00	0	
Total IBL162 SPOT									0.00	0	
Total For IBL162									0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.00000			0.00	0	
Total IBL163 SPOT									0.00	0	
Total For IBL163									0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.34319			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.28900				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	99.87530				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.53649				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.12567				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.33326				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.67599				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.39654				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.09353				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.48510				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.43302				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.81115				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL201 On 02/12/2026 Spot Bond					0.00000	100.48203				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.29195				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.93142				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.90310				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.87476				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	101.54130				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.66845				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.18541				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			7.00000	7.00000	7.00000	100.80851				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			7.00000	7.00000	7.00000	100.80669				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			7.00000	7.00000	7.00000	100.81413				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			7.00000	7.00000	7.00000	100.80173				0.00	0	
Total IBL214 SPOT										0.00	0	

Contract 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 IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.21881				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.63085				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.58868				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.23000	9.23000	9.23000	99.97100				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.43441				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.21610				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			7.79000	7.79000	7.79000	101.88406				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.49681				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	101.31178				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.14232				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.29905				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	99.10324				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.88898				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.77936				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.80014				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.57652				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.69000	8.69000	8.69000	101.04434				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.37049				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.38064				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.66944				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.78896				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.42991				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL238 On 14/07/2023 Spot Bond					0.00000	99.93625				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	99.87851				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	101.56937				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.63309				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	101.40705				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.59500	9.59500	9.59500	102.29386				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.31730				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.47711				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			7.74000	101.67787	7.74000	101.61294				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.04339				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	101.47062				0.00	0	
Total IBL250 SPOT										0.00	0	

Contract 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 IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.07263				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	100.83927				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	100.72468				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	100.72105				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	100.41050				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.25500	105.23100	9.25500	105.15342				0.00	0	20,000,00
Total IBL60 SPOT										0.00	0	20,000,00
Total For IBL60										0.00	0	20,000,00
IBL98 On 03/10/2023 Spot Bond					0.00000	100.76771				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.27000	101.84289	9.27000	101.76644				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.79500	104.34719	10.79500	104.36166				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.83000	104.29387	9.83000	104.21141				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.60024				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.89456				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.51880				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.45266				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	100.55004				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2024 Spot Bond					0.00000	100.17681				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	98.39779				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.58000	101.11215	8.58000	101.04215				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.33395				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	101.34323				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	102.65305				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	102.55399				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.43382				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV09 On 24/08/2026 Spot Bond					0.00000	101.93226				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.17083				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.56682				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.41609				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.47735				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	99.93036				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.43035				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.44778				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.63761				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.31167				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.24700				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.78728				0.00	0	
Total IPF33 SPOT										0.00	0	

Contract 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 IPF33										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	100.72105				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPFC40 On 25/02/2023 Spot Bond					0.00000	101.04921				0.00	0	
Total IPFC40 SPOT										0.00	0	
Total For IPFC40										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.12683				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.82000	202.06908	5.82000	201.90001				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.03931				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.72000	203.01957	5.72000	202.85132				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.11870				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.05704				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.10471				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.74534				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.99676				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.50892				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.97025				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.10319				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.31717				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.12500	99.24910	8.12500	99.18398				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.14936				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			6.97000	103.45132	6.97000	103.39355				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.87405				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.17500	102.39752	8.17500	102.32955				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.90138				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC202 On 31/08/2023 Spot Bond			8.11500	102.37472	8.11500	102.30725				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.36692				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.90549				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			8.47500	8.47500	8.47500	102.47207				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			9.17500	9.17500	9.17500	101.89737				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.72327				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.70861				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.44000	6.44000	6.44000	101.89378				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.19000	102.50277	8.19000	102.43499				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.52000	102.05302	5.52000	101.91019				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	101.38397				0.00	0	
Total IVC221 SPOT										0.00	0	

Contract 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 IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	104.16687				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.67234				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.15633				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.38593				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.04631				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.20000	9.20000	9.20000	99.59363				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	99.93174				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.17500	8.17500	8.17500	102.86013				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond					0.00000	99.93130				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.11616				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	100.85288				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	100.64593				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	100.44084				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	99.81173				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	99.56179				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	98.92872				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	99.52026		7,650,000,000,000.00		1,000,000,000	1,000,000,000	
Total IVZ129 SPOT								7,650,000,000,000.00		1,000,000,000	1,000,000,000	
Total For IVZ129								7,650,000,000,000.00		1,000,000,000	1,000,000,000	
IVZ130 On 07/02/2023 Spot Bond			7.65000	7.65000	7.65000	99.41657				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	99.37516				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	100.69320				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.07171				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.79167				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP017 On 19/10/2023 Spot Bond					0.00000	99.85347				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.04478				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	101.73471				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.73121				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	101.72353				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	101.18159				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.95448				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	100.02259				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	100.02333				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP026 On 28/09/2025 Spot Bond					0.00000	100.38180				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP027 On 28/09/2027 Spot Bond					0.00000	100.39089				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP028 On 18/11/2025 Spot Bond					0.00000	101.16865				0.00	0	
Total KAP028 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP028										0.00	0	
KAP02 On 18/11/2027 Spot Bond					0.00000	101.18844				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.33000	118.64411	9.33000	118.55448				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.29331				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.19771				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.03666				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.02047				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.63820				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.39051				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.44236				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.18795				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.21674				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.24553				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	100.84096				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	100.90794				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	101.13911				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	101.12485				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.60223				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	101.13173				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.32019				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04i On 23/02/2023 Spot Bond					0.00000	101.06106				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	101.61840				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.56037				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	101.36165				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04' On 27/03/2024 Spot Bond					0.00000	100.57455				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.77734				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.36346				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			8.58000	8.58000	8.58000	110.89339				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0' On 19/10/2028 Spot Bond					0.00000	100.70860				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0' On 18/09/2024 Spot Bond					0.00000	101.37951				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.67143				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.23000	101.12020	9.23000	101.04502				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.12372				0.00	1,445,000,000	1,445,000,000
Total MML03 SPOT										0.00	1,445,000,000	1,445,000,000
Total For MML03										0.00	1,445,000,000	1,445,000,000
MML04 On 15/03/2028 Spot Bond			9.48000	96.26667	9.48000	96.18446				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.36086				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.05500	101.20520	10.05500	101.12296				0.00	0	
Total MML06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.66827				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.39489				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.63486				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	102.04086				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.97508				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.14297				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.79796				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.00814				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.06987				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	102.46153				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.17500	101.48552	9.17500	101.41133				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	105.45202				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.19824				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.81026				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.59446				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.13306				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.58854				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.05931				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.97768				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.10566				0.00	0	2,000,000,00
Total MTN32 SPOT										0.00	0	2,000,000,00
Total For MTN32										0.00	0	2,000,000,00
MTN33 On 13/09/2029 Spot Bond					0.00000	101.22979				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	101.30360				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	101.33951				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/11/2023 Spot Bond					0.00000	101.22181				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.42994				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.20758				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	101.20771				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	101.15174				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.06725				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.56903				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.66399				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.74454				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.81848				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.14500	105.05825	9.14500	104.98169				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.11000	105.95465	10.11000	105.86949				0.00	0	
Total NAM04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.82647				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.58158				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.71522				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.56936				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.69754				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.68500	104.31563	8.68500	104.24215				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.73000	105.33515	8.73000	105.26180				0.00	0	430,000,00
Total NBK16A SPOT										0.00	0	430,000,00
Total For NBK16A										0.00	0	430,000,00
NBK17 On 22/04/2026 Spot Bond			8.86000	105.35577	8.86000	105.28052				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			8.95000	105.31703	8.95000	105.24106				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.05500	105.58996	9.05500	110.81853				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.70800	109.15488	7.70800	109.08649				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.75000	110.19978	8.75000	110.12160				0.00	0	2,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK24A SPOT										0.00	0	2,000,000.00
Total For NBK24A										0.00	0	2,000,000.00
NBK25/ On 17/02/2023 Spot Bond			8.52500	8.52500	8.52500	104.47595				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.96935				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	80.26952	100.00000	79.76992				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	104.42529				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			8.67500	109.03615	8.67500	108.95945				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			8.63000	105.25484	8.63000	105.18236				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			8.82000	109.82914	8.82000	109.75189				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			8.71500	104.77680	8.71500	104.70397				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			8.48500	102.45621	8.48500	102.38567				0.00	0	260,000.00
Total NBK31A SPOT										0.00	0	260,000.00
Total For NBK31A										0.00	0	260,000.00
NBK31I On 17/02/2023 Spot Bond					0.00000	101.39695				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.78198				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK36I On 10/05/2026 Spot Bond					0.00000	104.35898				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	82.67436				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.99886				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.98750				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.31422				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.86083				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.24163				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.72236				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.94071				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.43112				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.68615				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.61570				0.00	0	
Total NBK54B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBK54B									0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.82825			0.00	0	
Total NBKB56 SPOT									0.00	0	
Total For NBKB56									0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.64636			0.00	0	
Total NBKB57 SPOT									0.00	0	
Total For NBKB57									0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.99768			0.00	0	
Total NBKB58 SPOT									0.00	0	
Total For NBKB58									0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.04763			0.00	0	
Total NBKB59 SPOT									0.00	0	
Total For NBKB59									0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.18988			0.00	0	
Total NBKB60 SPOT									0.00	0	
Total For NBKB60									0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.78020			0.00	0	
Total NBKB61 SPOT									0.00	0	
Total For NBKB61									0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	99.93495			0.00	0	
Total NBKB62 SPOT									0.00	0	
Total For NBKB62									0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.38890			0.00	0	
Total NBKB64 SPOT									0.00	0	
Total For NBKB64									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.45202			0.00	0	240,000,00
Total NCLN82 SPOT									0.00	0	240,000,00
Total For NCLN82									0.00	0	240,000,00
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			10.07500	104.07787	10.07500	103.99312			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.60919				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.73000	104.21547	9.73000	104.13344				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.61242				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.61744				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.62390				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.01627				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.01627				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.26026				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.02798				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.61884				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.13670				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.08695				0.00	0	
Total NGL07 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.66712				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.53086				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.40716				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.27965				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	104.35645				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10: On 25/03/2024 Spot Bond					0.00000	102.80005				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	104.02237				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10: On 22/05/2025 Spot Bond					0.00000	103.88950				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10: On 05/08/2025 Spot Bond					0.00000	105.67754				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10: On 19/11/2025 Spot Bond					0.00000	105.52466				0.00	0	20,000,00
Total NGT107 SPOT										0.00	0	20,000,00
Total For NGT107										0.00	0	20,000,00
NGT10: On 08/09/2026 Spot Bond					0.00000	104.65328				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10: On 04/11/2026 Spot Bond					0.00000	101.96199				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11(On 27/12/2026 Spot Bond					0.00000	102.10377				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11(On 23/04/2027 Spot Bond					0.00000	102.25754				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11(On 10/12/2027 Spot Bond					0.00000	101.01559				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.93440				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.90040				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	106.47282				0.00	0	3,035,000,00
Total NHM016 SPOT										0.00	0	3,035,000,00
Total For NHM016										0.00	0	3,035,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	102.40423				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	104.57326				0.00	0	695,000,00
Total NHM019 SPOT										0.00	0	695,000,00
Total For NHM019										0.00	0	695,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	103.51093				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.30640				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.63364				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM02 On 21/10/2025 Spot Bond					0.00000	99.73124				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.40000	5.40000	5.40000	229.17830				0.00	0	50,000,00
Total NI202 SPOT										0.00	0	50,000,00
Total For NI202										0.00	0	50,000,00
NI210 On 31/03/2028 Spot Bond			4.53000	4.53000	4.53000	214.57829				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.09500	4.09500	4.09500	164.60150				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.03000	5.03000	5.03000	114.04956				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			5.22500	5.22500	5.22500	119.46924				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.20000	4.20000	4.20000	164.26349				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	272.53050	3.45000	272.35450				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.00000	4.00000	4.00000	164.90808				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	218.22673				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.32000	216.88329	4.32000	216.72795				0.00	0	
Total NILB15 SPOT										0.00	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 NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.24500	93.11861	5.24500	119.18771				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.15589				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	143.92267				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.27957				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.44859				0.00	809,200,000	202,300,000
Total NN023 SPOT										0.00	809,200,000	202,300,000
Total For NN023										0.00	809,200,000	202,300,000
NN026 On 21/11/2025 Spot Bond					0.00000	102.09355				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.14561				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.45049				0.00	531,600,000	132,900,000
Total NN034 SPOT										0.00	531,600,000	132,900,000
Total For NN034										0.00	531,600,000	132,900,000
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	148.49479				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.00419				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.17937				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.04443				0.00	783,600,000	195,900,000
Total NN040 SPOT										0.00	783,600,000	195,900,000
Total For NN040										0.00	783,600,000	195,900,000
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	101.52209				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	182.29422				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	182.01500				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.79775				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.36668				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	89.51332				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.51544				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN06 On 12/03/2026 Spot Bond					0.00000	100.82365				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.52694				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.56760				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.80055				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.46714				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.64965				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.75659				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.64965				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	96.84318				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	98.26559				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	100.62449				0.00	0	
Total NN163 SPOT										0.00	0	

Contract 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 NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.62067				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.11000	10.11000	10.11000	103.02421				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.69000	9.69000	9.69000	104.90718				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.71500	9.71500	9.71500	103.57024				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	104.67004				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	126.86000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	116.82000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	129.42000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	127.26000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	124.78277				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
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	99.79248				0.00	0	
Total NNF087 SPOT										0.00	0	
Total For NNF087										0.00	0	
NNF08: On 27/01/2023 Spot Bond					0.00000	101.51602				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	101.01292				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	125.82354				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	88.26128				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.26031				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.15842				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.19320				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.20730				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.82364				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.21494				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.29188				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.23550				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.62868				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.05916				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			5.55000	209.75581	5.55000	209.58573				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.84000	107.55933	10.84000	107.46578				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For NRA028										0.00	0	420,000,00
NRA02: On 30/11/2028 Spot Bond			100.00000	14.35321	100.00000	14.25760				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.39052				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.39618				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.91791				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.38953				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	101.68738				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.60217				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.85926				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.11149				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.02269				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.64378				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.00000	109.36152	8.00000	109.29045				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
Total OML07 SPOT										0.00	0	1,530,000.00
Total For OML07										0.00	0	1,530,000.00
OML10 On 14/09/2025 Spot Bond			8.40500	110.74811	8.40500	110.67257				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	101.26983				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.91709				0.00	194,000,000	194,000.00
Total OML12 SPOT										0.00	194,000,000	194,000.00
Total For OML12										0.00	194,000,000	194,000.00
OML13 On 23/09/2026 Spot Bond					0.00000	100.89925				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.50974				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	101.66089				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	100.91513				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS0 On 13/12/2027 Spot Bond					0.00000	100.92792				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.88764				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.62489				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.89898				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	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
PEP04 On 05/05/2026 Spot Bond					0.00000	102.04485				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.15979				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.10106				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.12769				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.32500	107.89978	8.33000	107.81003			125,583,307,457,500.00	3,138,208,205,100	2,792,521,641,400	
Total R186 SPOT									25,583,307,457,500.00	138,208,205,100	792,521,641,400	
Total For R186									25,583,307,457,500.00	138,208,205,100	792,521,641,400	
R197 On 07/12/2023 Spot Bond			3.75000	327.43424	3.90000	326.78879			41,250,000,000,000.00	11,000,000,000	517,296,700,000	
Total R197 SPOT									11,250,000,000,000.00	11,000,000,000	517,296,700,000	
Total For R197									11,250,000,000,000.00	11,000,000,000	517,296,700,000	
R202 On 07/12/2033 Spot Bond			4.40000	250.40072	4.40000	250.21978			18,301,940,800,000.00	4,159,532,000	162,363,082,200	
Total R202 SPOT									18,301,940,800,000.00	4,159,532,000	162,363,082,200	
Total For R202									18,301,940,800,000.00	4,159,532,000	162,363,082,200	
R2023 On 28/02/2023 Spot Bond			7.52500	102.96224	7.52500	102.89915			971,550,000,000,000.00	262,000,000,000	301,297,645,000	
Total R2023 SPOT									1,550,000,000,000.00	262,000,000,000	301,297,645,000	
Total For R2023									1,550,000,000,000.00	262,000,000,000	301,297,645,000	
R2030 On 31/01/2030 Spot Bond			9.87000	94.33501	9.87500	94.23748			537,364,229,392,000.00	1,776,835,281,600	1,102,365,154,400	
Total R2030 SPOT									17,364,229,392,000.00	776,835,281,600	102,365,154,400	
Total For R2030									17,364,229,392,000.00	776,835,281,600	102,365,154,400	
R2032 On 31/03/2032 Spot Bond			10.47500	89.48158	10.48000	89.37976			328,672,929,750,000.00	1,272,427,010,000	979,839,714,700	
Total R2032 SPOT									28,672,929,750,000.00	272,427,010,000	979,839,714,700	
Total For R2032									28,672,929,750,000.00	272,427,010,000	979,839,714,700	
R2035 On 28/02/2035 Spot Bond			10.95000	89.61813	10.97500	89.38991			965,893,562,410,000.00	1,092,775,667,800	1,784,457,105,000	
Total R2035 SPOT									5,893,562,410,000.00	992,775,667,800	784,457,105,000	
Total For R2035									5,893,562,410,000.00	992,775,667,800	784,457,105,000	
R2037 On 31/01/2037 Spot Bond			11.14000	85.36854	11.17000	85.11209			118,659,482,000,000.00	549,251,300,000	1,635,684,223,800	
Total R2037 SPOT									18,659,482,000,000.00	549,251,300,000	535,684,223,800	

Contract 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 R2037									18,659,482,000,000.00	549,251,300,000	535,684,223,80
R2040 On 31/01/2040 Spot Bond			11.25000	87.22145	11.28000	86.94868			585,992,519,875,000.00	763,199,335,100	770,781,600,00
Total R2040 SPOT									15,992,519,875,000.00	763,199,335,100	770,781,600,00
Total For R2040									15,992,519,875,000.00	763,199,335,100	770,781,600,00
R2044 On 31/01/2044 Spot Bond			11.27000	83.87546	11.29000	83.66775			918,331,665,000,000.00	1,234,989,500,000	1,769,594,100,00
Total R2044 SPOT									18,331,665,000,000.00	234,989,500,000	769,594,100,00
Total For R2044									18,331,665,000,000.00	234,989,500,000	769,594,100,00
R2048 On 28/02/2048 Spot Bond			11.09500	83.58146	11.12000	83.33272			613,882,428,000,000.00	3,029,642,400,000	3,290,216,584,60
Total R2048 SPOT									13,882,428,000,000.00	029,642,400,000	290,216,584,60
Total For R2048									13,882,428,000,000.00	029,642,400,000	290,216,584,60
R209 On 31/03/2036 Spot Bond			10.95500	69.39033	10.97500	69.22445			483,440,651,000,000.00	135,412,200,000	813,051,361,10
Total R209 SPOT									13,440,651,000,000.00	135,412,200,000	313,051,361,10
Total For R209									13,440,651,000,000.00	135,412,200,000	313,051,361,10
R210 On 31/03/2028 Spot Bond			3.78000	222.52018	3.82000	221.94677			20,759,403,924,000.00	5,491,905,800	325,424,347,20
Total R210 SPOT									20,759,403,924,000.00	5,491,905,800	325,424,347,20
Total For R210									20,759,403,924,000.00	5,491,905,800	325,424,347,20
R213 On 28/02/2031 Spot Bond			10.29500	84.81335	10.29500	84.74282			757,227,513,375,500.00	753,494,658,900	1,464,271,030,20
Total R213 SPOT									17,227,513,375,500.00	753,494,658,900	464,271,030,20
Total For R213									17,227,513,375,500.00	753,494,658,900	464,271,030,20
R214 On 28/02/2041 Spot Bond			11.13000	66.70754	11.15000	66.53754			256,436,547,000,000.00	292,581,900,000	680,391,438,50
Total R214 SPOT									16,436,547,000,000.00	292,581,900,000	580,391,438,50
Total For R214									16,436,547,000,000.00	292,581,900,000	580,391,438,50
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.86219			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.24161			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.58057			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.78962			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.59015			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.96051				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.54546				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.52692				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.66118				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.55798				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.33997				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.58583				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.60431				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	100.85019				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	100.85775				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.88422				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED15 On 31/01/2028 Spot Bond					0.00000	97.36854				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2023 Spot Bond					0.00000	101.28472				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	101.74393				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	101.95917				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	102.40738				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	101.30172				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.12754				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	99.85609				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	99.92876				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.87647				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.12516				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.98495				0.00	0	
Total RES52 SPOT										0.00	0	

Contract 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 RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.60693				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	99.99996				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	100.89498				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	100.70521				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.58120				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.57926				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.60573				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.59928				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.63476				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.62831				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.70561				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.69918				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMB106 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMB106 SPOT										0.00	0	
Total For RMB106										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.15102				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.42500	101.02064	9.42500	100.94398				0.00	0	230,000,00
Total RW23 SPOT										0.00	0	230,000,00
Total For RW23										0.00	0	230,000,00
RW28 On 10/12/2028 Spot Bond			11.11000	97.34792	11.11000	97.26121				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.59500	95.66490	11.59500	95.57608				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.94845				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.55500	96.98545	10.55500	96.90327				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	101.74940				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	102.08293				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.99000	104.68862	8.99000	104.61236				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SBS21 On 15/05/2026 Spot Bond					0.00000	103.94894			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.79500	105.45006	8.79500	105.37610			0.00	0	253,000,00
Total SBS27 SPOT									0.00	0	253,000,00
Total For SBS27									0.00	0	253,000,00
SBS3 On 25/05/2026 Spot Bond			8.97000	98.96970	8.97000	98.89775			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.24000	102.85960	9.24000	102.78305			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.51500	105.71788	8.51500	105.64485			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.58000	105.15180	8.58000	105.07981		171,600,000,000.00		20,000,000	10,000,00
Total SBS38 SPOT								171,600,000,000.00		20,000,000	10,000,00
Total For SBS38								171,600,000,000.00		20,000,000	10,000,00
SBS39 On 29/01/2030 Spot Bond			10.09500	102.59772	10.09500	102.51538			0.00	0	30,000,00
Total SBS39 SPOT									0.00	0	30,000,00
Total For SBS39									0.00	0	30,000,00
SBS42 On 12/11/2025 Spot Bond			8.81500	106.35529	8.81500	106.27929			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.35000	107.51586	9.35000	107.43447			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.69000	104.66346	7.69000	104.59777		30,760,000,000,000.00		4,000,000,000	2,000,000,00
Total SBS46 SPOT								30,760,000,000,000.00		4,000,000,000	2,000,000,00
Total For SBS46								30,760,000,000,000.00		4,000,000,000	2,000,000,00
SBS47 On 15/02/2023 Spot Bond					0.00000	101.45232			0.00	0	
Total SBS47 SPOT									0.00	0	
Total For SBS47									0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.49000	8.49000	8.49000	105.66447			0.00	0	
Total SBS51 SPOT									0.00	0	

Contract 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 SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.80330				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.55205				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.65501				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.83209				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	99.89519				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.91545				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	102.09275				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.39549				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.62776				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.58228				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.24402				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.03429				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.55615				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	101.36876				0.00	0	1,000,000,00
Total SBS71 SPOT										0.00	0	1,000,000,00
Total For SBS71										0.00	0	1,000,000,00
SBS72 On 02/02/2029 Spot Bond					0.00000	100.93819				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.69849				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.86728				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.99515				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	99.86380				0.00	2,000,000,000	2,000,000,00
Total SBS77 SPOT										0.00	2,000,000,000	2,000,000,00
Total For SBS77										0.00	2,000,000,000	2,000,000,00
SBS78 On 01/12/2025 Spot Bond					0.00000	100.99344				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	101.02019				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.80000	324.49609	4.80000	324.25112				0.00	0	15,000,00
Total SBSI11 SPOT										0.00	0	15,000,00
Total For SBSI11										0.00	0	15,000,00
SBSI14 On 07/12/2033 Spot Bond			5.30000	5.30000	5.30000	231.18526				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.92660				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.33586				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	103.21146				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	104.63612				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	35,000,00
Total SBT105 SPOT										0.00	0	35,000,00
Total For SBT105										0.00	0	35,000,00
SBT10 On 31/12/2026 Spot Bond					0.00000	100.86851				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	102.10813				0.00	0	40,000,00
Total SBT107 SPOT										0.00	0	40,000,00
Total For SBT107										0.00	0	40,000,00
SBT10 On 13/07/2027 Spot Bond					0.00000	100.08743				0.00	0	30,000,00
Total SBT108 SPOT										0.00	0	30,000,00
Total For SBT108										0.00	0	30,000,00
SBT10 On 31/12/2027 Spot Bond					0.00000	100.56160				0.00	0	40,000,00
Total SBT109 SPOT										0.00	0	40,000,00
Total For SBT109										0.00	0	40,000,00
SBT20 On 13/02/2023 Spot Bond					0.00000	101.71803				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT20 On 03/12/2023 Spot Bond					0.00000	101.83473				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT20 On 03/12/2023 Spot Bond			9.38000	102.07260	9.38000	101.99551				0.00	0	
Total SBT203 SPOT										0.00	0	

Contract 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 SBT203										0.00	0	
SBT203 On 16/04/2024 Spot Bond					0.00000	99.86606				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	102.55750				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT206 On 25/06/2025 Spot Bond					0.00000	105.10276				0.00	590,000,000	147,500,000
Total SBT207 SPOT										0.00	590,000,000	147,500,000
Total For SBT207										0.00	590,000,000	147,500,000
SBT207 On 28/11/2025 Spot Bond					0.00000	103.48851				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	101.35260				0.00	0	10,000,000
Total SBT209 SPOT										0.00	0	10,000,000
Total For SBT209										0.00	0	10,000,000
SLI5 On 16/08/2026 Spot Bond					0.00000	101.70724				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.62587				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.28000	99.80417	9.28000	99.73039				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.61584				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.32816				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.31209				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.36012				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.39236				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.37629				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.34418				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.39219				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.42445				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.41639				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.40835				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.45631				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.22000	103.63368	9.22000	103.55687				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.10722				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.75531				0.00	2,696,000,000	2,696,000,000
Total SNT06 SPOT										0.00	2,696,000,000	2,696,000,000
Total For SNT06										0.00	2,696,000,000	2,696,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SOL01 On 17/10/2025 Spot Bond					0.00000	99.90944				0.00	1,000,000,000	1,000,000,000
Total SOL01 SPOT										0.00	1,000,000,000	1,000,000,000
Total For SOL01										0.00	1,000,000,000	1,000,000,000
SOL02 On 17/10/2027 Spot Bond					0.00000	100.06103				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.68302				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.08390				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	101.10117				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1: On 21/08/2025 Spot Bond					0.00000	101.08534				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1: On 21/08/2027 Spot Bond					0.00000	101.10537				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.96198				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.27164				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.01287				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.43051				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	101.54084				0.00	0	
Total SPG010 SPOT										0.00	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 SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	100.02216				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.02172				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.81650				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.45982				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.84000	4.84000	4.84000	162.22213				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.30500	107.96861	8.30500	107.89621				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.78500	87.29602	9.78500	87.22693				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.84905				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.00007				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.92500	103.13884	8.92500	103.06465				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.17500	120.27041	5.17500	120.17656				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	100.48474				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044: On 30/04/2027 Spot Bond					0.00000	101.68882				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046: On 05/04/2027 Spot Bond					0.00000	100.53748				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN047: On 08/12/2023 Spot Bond			4.93000	4.93000	4.93000	323.88713				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050: 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	
SSN058: On 31/01/2025 Spot Bond			4.24500	4.24500	4.24500	164.11889				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062: On 31/01/2038 Spot Bond			5.37500	5.37500	5.37500	117.37707				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063: On 31/03/2029 Spot Bond			4.98000	4.98000	4.98000	114.37364				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064: On 31/03/2028 Spot Bond			5.00000	5.00000	5.00000	209.85559				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065: On 28/05/2023 Spot Bond					0.00000	101.15119				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068: On 28/05/2023 Spot Bond					0.00000	101.13748				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069: On 15/06/2023 Spot Bond					0.00000	100.73608				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 15/06/2023 Spot Bond					0.00000	100.72512				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	111.60549				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.46565				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.63213				0.00	448,800,000	112,200,00
Total SSN077 SPOT										0.00	448,800,000	112,200,00
Total For SSN077										0.00	448,800,000	112,200,00
SSN07: On 13/07/2023 Spot Bond					0.00000	100.00016				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.16910				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.83645				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.51393				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.27500	5.27500	5.27500	231.69027				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.72333				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.08609				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	

Contract 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 SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.94050				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.54000	91.26007	10.54000	91.18369				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.65513				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.98000	210.21582	4.98000	210.05409				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.45500	228.26761	5.45500	228.08330				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	101.35735				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	95.32716				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/03/2023 Spot Bond					0.00000	100.77675				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.96066				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	98.17794				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	97.88765				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	98.44532				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15(On 21/02/2024 Spot Bond					0.00000	101.03488				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16(On 08/06/2023 Spot Bond					0.00000	100.81259				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17(On 28/02/2025 Spot Bond					0.00000	101.60935				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17(On 28/02/2027 Spot Bond					0.00000	107.61933				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17(On 31/03/2046 Spot Bond			4.76930	110.75200	4.76930	110.66866				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17(On 31/12/2050 Spot Bond			4.76528	45.54493	4.76528	110.89057				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17(On 28/09/2027 Spot Bond					0.00000	100.45554				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN17(On 16/02/2023 Spot Bond					0.00000	101.12366				0.00	0	
Total SSN179 SPOT										0.00	0	
Total For SSN179										0.00	0	
SSN18(On 09/06/2024 Spot Bond					0.00000	100.77546				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	100.54777				0.00	0	
Total SSN182 SPOT										0.00	0	
Total For SSN182										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SST201 On 08/12/2026 Spot Bond					0.00000	101.42844				0.00	0	15,000,00
Total SST201 SPOT										0.00	0	15,000,00
Total For SST201										0.00	0	15,000,00
SST202 On 31/08/2027 Spot Bond					0.00000	101.10900				0.00	0	355,000,00
Total SST202 SPOT										0.00	0	355,000,00
Total For SST202										0.00	0	355,000,00
STF001 On 01/03/2027 Spot Bond					0.00000	103.94942				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.82000	103.07157	8.82000	102.99827				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.17118				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.16134				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.09576				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.19086				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.12112				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.83729				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.12112				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			6.95000	103.60354	6.95000	103.54585				0.00	0	
Total T17A31 SPOT										0.00	0	

Contract 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 T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.46000	103.80110	7.46000	103.73914				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.02620				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.07557				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.12840				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.09419				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.03000	104.28166	9.03000	102.74197				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.43052				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.56680				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.36962				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.09786				0.00	0	880,000,00
Total TFS156 SPOT										0.00	0	880,000,00
Total For TFS156										0.00	0	880,000,00
TFS157 On 16/11/2023 Spot Bond					0.00000	101.34767				0.00	0	710,000,00
Total TFS157 SPOT										0.00	0	710,000,00
Total For TFS157										0.00	0	710,000,00
TFS158 On 20/03/2024 Spot Bond					0.00000	100.78050				0.00	0	1,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS159 SPOT										0.00	0	1,500,000,00
Total For TFS159										0.00	0	1,500,000,00
TFS162 On 27/05/2024 Spot Bond					0.00000	101.33630				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	99.99251				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.84314				0.00	0	2,250,000,00
Total TFS165 SPOT										0.00	0	2,250,000,00
Total For TFS165										0.00	0	2,250,000,00
TFS16€ On 15/10/2025 Spot Bond					0.00000	99.86242				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.22392				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	99.96009				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.87484				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.74356				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.07360				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.16919				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A: On 21/08/2024 Spot Bond					0.00000	101.12135				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.23000	103.78291	8.23000	103.71469				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.12855				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.12423				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.50000	102.70292	5.50000	102.65750				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.15591				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.35513				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.21062				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.20054				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.26962				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.25092				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.50969				0.00	0	
Total TH16D1 SPOT										0.00	0	

Contract 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 TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.63172				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.55995				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.18585				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.16427				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.15708				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.23760				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.20454				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.20022				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.50181				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.44873				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.41572				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	101.04215				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	101.15718				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	100.93311				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	101.25786				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	101.18787				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	101.40156				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	101.31267				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.04072				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O On 21/11/2023 Spot Bond					0.00000	101.02305				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.12500	104.18195	9.12500	104.10494				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.72249				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	99.89532				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL28 On 24/04/2025 Spot Bond			8.80000	103.08498	8.80000	103.01185				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.98670				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.35552				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.48129				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.82689				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.57500	103.01480	9.57500	102.93498				0.00	0	200,000,00
Total TN23 SPOT										0.00	0	200,000,00
Total For TN23										0.00	0	200,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	59.14088	100.00000	58.74476				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.23000	104.46620	9.23000	104.38938			30,643,600,000,000.00		3,320,000,000	2,070,000,00
Total TN25 SPOT									10,643,600,000,000.00		3,320,000,000	2,070,000,00
Total For TN25									10,643,600,000,000.00		3,320,000,000	2,070,000,00
TN25/R On 19/08/2025 Spot Bond			100.00000	24.27878	100.00000	24.11881				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			10.64000	95.08536	10.64000	95.00371			56,392,000,000,000.00		5,300,000,000	21,050,000,00
Total TN27 SPOT									16,392,000,000,000.00		5,300,000,000	21,050,000,00
Total For TN27									16,392,000,000,000.00		5,300,000,000	21,050,000,00
TN27/R On 14/11/2027 Spot Bond			100.00000	12.06826	100.00000	11.98743				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.80500	102.12417	10.80500	102.03660				0.00	0	
Total TN29 SPOT										0.00	0	

Contract 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 TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.43500	98.10515	11.43500	98.01527		20,583,000,000,000.00	1,800,000,000	25,000,000,00	
Total TN30 SPOT								20,583,000,000,000.00	1,800,000,000	25,000,000,00	
Total For TN30								20,583,000,000,000.00	1,800,000,000	25,000,000,00	
TN30/R On 09/10/2030 Spot Bond			8.00000	117.03581	8.00000	116.96016		0.00	0		
Total TN30/R2030 SPOT								0.00	0		
Total For TN30/R2030								0.00	0		
TN34 On 07/02/2034 Spot Bond			12.18200	99.99566	12.18200	99.89932		0.00	0		
Total TN34 SPOT								0.00	0		
Total For TN34								0.00	0		
TN40 On 09/10/2040 Spot Bond			12.33000	91.60595	12.33000	91.51566		89,269,200,000,000.00	7,240,000,000	3,620,000,00	
Total TN40 SPOT								89,269,200,000,000.00	7,240,000,000	3,620,000,00	
Total For TN40								89,269,200,000,000.00	7,240,000,000	3,620,000,00	
TN40/R On 09/10/2040 Spot Bond			10.75000	102.88883	10.75000	102.80008		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	101.58377		0.00	0		
Total TNF25 SPOT								0.00	0		
Total For TNF25								0.00	0		
TNF27 On 07/02/2027 Spot Bond					0.00000	101.68485		0.00	0		
Total TNF27 SPOT								0.00	0		
Total For TNF27								0.00	0		
TNI33 On 28/02/2033 Spot Bond			5.70000	104.87825	5.70000	105.50644		0.00	0		
Total TNI33 SPOT								0.00	0		
Total For TNI33								0.00	0		
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.75223		0.00	0		
Total TR5A11 SPOT								0.00	0		
Total For TR5A11								0.00	0		
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.57550		0.00	0		
Total TR5A12 SPOT								0.00	0		
Total For TR5A12								0.00	0		
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.52386		0.00	0		
Total TR5A21 SPOT								0.00	0		
Total For TR5A21								0.00	0		
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.59214		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.35000	101.33081	7.35000	101.27055				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	99.99983				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.92500	102.72716	8.92500	102.65327				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	99.99983				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.36000	102.52781	8.36000	102.45862				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.73083				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.37264				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.62826				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.60892				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.73447				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.73447				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP261 On 07/02/2023 Spot Bond					0.00000	99.52169				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	99.40462				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	98.91464				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	102.14912				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	102.10224				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.70248				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC42 On 12/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC425 SPOT										0.00	0	
Total For TWC425										0.00	0	
TWC42 On 16/01/2023 Spot Bond					0.00000	99.93926				0.00	0	
Total TWC426 SPOT										0.00	0	
Total For TWC426										0.00	0	
TWC42 On 28/01/2023 Spot Bond					0.00000	100.33653				0.00	0	
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
TWC42 On 03/03/2023 Spot Bond					0.00000	100.95919				0.00	0	
Total TWC428 SPOT										0.00	0	
Total For TWC428										0.00	0	
TWC42 On 27/02/2023 Spot Bond					0.00000	101.03930				0.00	0	
Total TWC429 SPOT										0.00	0	
Total For TWC429										0.00	0	
TWC43 On 08/03/2023 Spot Bond					0.00000	100.86540				0.00	0	
Total TWC430 SPOT										0.00	0	

Contract 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 TWC430										0.00	0	
TWC43 On 01/04/2023 Spot Bond					0.00000	100.06834				0.00	0	
Total TWC431 SPOT										0.00	0	
Total For TWC431										0.00	0	
TWC43 On 13/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			472,000,000,000,000.00	34,720,000,000	34,720,000,00	
Total TWC432 SPOT									2,000,000,000,000.00	34,720,000,000	34,720,000,00	
Total For TWC432									2,000,000,000,000.00	34,720,000,000	34,720,000,00	
TWC43 On 13/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			818,000,000,000,000.00	38,180,000,000	38,180,000,00	
Total TWC433 SPOT									18,000,000,000,000.00	38,180,000,000	38,180,000,00	
Total For TWC433									18,000,000,000,000.00	38,180,000,000	38,180,000,00	
UG26 On 09/03/2026 Spot Bond			10.65000	105.72508	10.65000	105.63420			0.00	0		
Total UG26 SPOT									0.00	0		
Total For UG26									0.00	0		
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.27204			0.00	0		
Total UU1A01 SPOT									0.00	0		
Total For UU1A01									0.00	0		
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.31987			0.00	0		
Total UU1A02 SPOT									0.00	0		
Total For UU1A02									0.00	0		
UU1A0: On 15/05/2024 Spot Bond					0.00000	101.29612			0.00	0		
Total UU1A04 SPOT									0.00	0		
Total For UU1A04									0.00	0		
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.40039			0.00	0		
Total UU1A05 SPOT									0.00	0		
Total For UU1A05									0.00	0		
UU1A0' On 15/05/2024 Spot Bond					0.00000	100.72681			0.00	0		
Total UU1A07 SPOT									0.00	0		
Total For UU1A07									0.00	0		
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.80895			0.00	0		
Total UU1A08 SPOT									0.00	0		
Total For UU1A08									0.00	0		
UU1A0: On 15/05/2026 Spot Bond			9.88500	9.88500	9.88500	101.82209			0.00	0		
Total UU1A09 SPOT									0.00	0		
Total For UU1A09									0.00	0		
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.42445			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.46294				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.63285				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	101.66489				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.91455				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.99401				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.42274				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.26636				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.97849				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.16059				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.15387				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.10925				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
WHL03 On 02/10/2023 Spot Bond					0.00000	100.56336				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.56e+017	037,568,043,400	069,573,262,80
Total for SPOT :										1.56e+017	037,568,043,400	069,573,262,80
Total Futures										1.56e+017	037,568,056,226	069,574,701,02
Total Options										4 676 700.00	3,000	134,77
Grand Total:										1.56e+017	037,568,059,226	069,574,835,80