



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: 24/01/2023

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			11.85018	77.11216	11.92241	76.76297			0.00	0	
ES33	On	04/05/2023	Bond Future			11.99975	74.82395	12.07486	74.46854			0.00	0	
ES33	On	03/08/2023	Bond Future			12.13639	76.37220	12.21457	76.00976			0.00	0	35
ES33	On	02/11/2023	Bond Future			12.27486	74.19515	12.35633	73.82514			0.00	0	
ES33	On	01/02/2024	Bond Future			12.45786	75.61805	12.54304	75.24055			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	02/02/2023	Bond Future			12.27319	74.79605	12.35023	74.36388			0.00	0	
ES42	On	04/05/2023	Bond Future			12.41511	71.99397	12.49514	71.55388			0.00	0	
ES42	On	03/08/2023	Bond Future			12.54256	73.48457	12.62561	73.03566			0.00	0	4,00
ES42	On	02/11/2023	Bond Future			12.67138	70.77953	12.75769	70.32125			0.00	0	
ES42	On	01/02/2024	Bond Future			12.83061	72.13413	12.92050	71.66663			0.00	0	
Total ES42 Future												0.00	0	4,00
Total For ES42												0.00	0	4,00
I2025	On	02/02/2023	Bond Future			166.21998	166.21998	166.18601	166.18601			22,938,357.24	138	6,25

an
est

0
0
50
0
0
50
50
0
0
30
0
0
10
10
72

.PM

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	04/05/2023	Bond Future			169.46599	169.46599	169.43259	169.43259			23,386,306.62	138	4,96
I2025	On	03/08/2023	Bond Future			171.23080	171.23080	171.19746	171.19746			0.00	0	2'
I2025	On	02/11/2023	Bond Future			174.85934	174.85934	174.82561	174.82561			0.00	0	
I2025	On	01/02/2024	Bond Future			176.43766	176.43766	176.40253	176.40253			0.00	0	
Total I2025 Future												46,324,663.86	276	11,42
Total For I2025												46,324,663.86	276	11,42
I2029	On	02/02/2023	Bond Future			120.49470	120.49470	120.22441	120.22441			83,382,332.40	692	96
I2029	On	04/05/2023	Bond Future			121.55108	121.55108	121.27641	121.27641			136,380,311.76	1,122	96
I2029	On	03/08/2023	Bond Future			124.06530	124.06530	123.78547	123.78547			0.00	0	7'
I2029	On	02/11/2023	Bond Future			125.36668	125.36668	125.08123	125.08123			0.00	0	
I2029	On	01/02/2024	Bond Future			127.77815	127.77815	127.48654	127.48654			0.00	0	
Total I2029 Future												219,762,644.16	1,814	2,55
Total For I2029												219,762,644.16	1,814	2,55
I2033	On	02/02/2023	Bond Future			115.05218	115.05218	115.04704	115.04704			107,228,631.76	932	1,11
I2033	On	04/05/2023	Bond Future			115.91305	115.91305	115.90865	115.90865			150,918,791.10	1,302	1,21
I2033	On	03/08/2023	Bond Future			118.31051	118.31051	118.30656	118.30656			0.00	0	6,14
I2033	On	02/11/2023	Bond Future			119.39996	119.39996	119.39610	119.39610			0.00	0	
I2033	On	01/02/2024	Bond Future			121.69680	121.69680	121.69233	121.69233			0.00	0	
Total I2033 Future												258,147,422.86	2,234	8,56
Total For I2033												258,147,422.86	2,234	8,56
I2038	On	02/02/2023	Bond Future			127.18332	127.18332	125.95264	125.95264			237,578,441.76	1,868	1,40
I2038	On	04/05/2023	Bond Future			129.66692	129.66692	128.41325	128.41325			366,179,382.08	2,824	4,46
I2038	On	03/08/2023	Bond Future			130.39118	130.39118	129.11210	129.11210			0.00	0	
I2038	On	02/11/2023	Bond Future			133.15447	133.15447	131.84849	131.84849			0.00	0	
I2038	On	01/02/2024	Bond Future			133.70645	133.70645	132.37482	132.37482			0.00	0	
Total I2038 Future												603,757,823.84	4,692	5,85
Total For I2038												603,757,823.84	4,692	5,85
I2046	On	02/02/2023	Bond Future			113.96745	113.96745	112.16995	112.16995			548,069,467.05	4,809	5,46
I2046	On	04/05/2023	Bond Future			114.15557	114.15557	112.32382	112.32382			548,517,513.85	4,805	17,3
I2046	On	03/08/2023	Bond Future			116.51704	116.51704	114.64786	114.64786			0.00	0	
I2046	On	02/11/2023	Bond Future			116.90017	116.90017	114.99165	114.99165			0.00	0	
I2046	On	01/02/2024	Bond Future			119.14748	119.14748	117.20168	117.20168			0.00	0	
Total I2046 Future												1,096,586,980.90	9,614	22,75
Total For I2046												1,096,586,980.90	9,614	22,75
I2050	On	02/02/2023	Bond Future			113.82795	113.82795	115.86846	115.86846			275,463,639.00	2,420	3,2'
I2050	On	04/05/2023	Bond Future			116.05077	116.05077	118.13206	118.13206			280,378,660.32	2,416	13,11
I2050	On	03/08/2023	Bond Future			116.27282	116.27282	118.39776	118.39776			0.00	0	
I2050	On	02/11/2023	Bond Future			118.73695	118.73695	120.90693	120.90693			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	01/02/2024	Bond Future			118.78314	118.78314	120.99444	120.99444			0.00	0	
Total I2050 Future												555,842,299.32	4,836	16,38
Total For I2050												555,842,299.32	4,836	16,38
R186	On	02/02/2023	Bond Future			8.22266	108.78105	8.27892	108.58954		4.69	380,733,675.00	3,500	42,4
R186	On	04/05/2023	Bond Future			8.25892	110.87836	8.31962	110.68396		4.79	524,454,642.80	4,730	97,8
R186	On	03/08/2023	Bond Future			8.25634	107.83969	8.32221	107.64180		4.51	0.00	0	
R186	On	02/11/2023	Bond Future			8.23124	110.10138	8.30319	109.89955		4.29	0.00	0	1,2
R186	On	01/02/2024	Bond Future			8.28501	106.88728	8.36445	106.68105		3.99	0.00	0	
Total R186 Future												905,188,317.80	8,230	141,52
R186	On	02/02/2023	Bond Future	8.34	Put			251.93000	0.25193	166,700	4.83	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			417.96000	0.41796	518,240	4.80	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			278.39000	0.27839	187,160	4.80	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			438.45000	0.43845	541,740	4.81	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			264.94000	0.26494	176,720	4.81	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			459.37000	0.45937	565,650	4.83	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			2,118.24000	2.11824	2,254,140	5.02	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			532.43000	0.53243	473,930	5.02	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			2,141.36000	2.14136	2,277,960	5.02	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			524.16000	0.52416	466,360	5.02	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			2,164.57000	2.16457	2,301,860	5.03	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			516.00000	0.51600	458,890	5.03	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Call			1,185.78000	1.18578	1,284,670	4.83	0.00	0	20
R186	On	04/05/2023	Bond Future	8.36	Put			1,056.71000	1.05671	961,200	4.83	0.00	0	20
R186	On	03/08/2023	Bond Future	9.75	Put			317.31000	0.31731	287,020	5.29	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			4,445.54000	4.44554	4,612,570	5.28	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			324.29000	0.32429	293,430	5.28	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			4,470.67000	4.47067	4,637,980	5.29	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			320.87000	0.32087	290,290	5.29	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			4,495.65000	4.49565	4,663,250	5.29	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			3,209.41000	3.20941	3,350,460	4.72	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			869.88000	0.86988	809,100	4.72	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			3,689.21000	3.68921	3,838,700	4.83	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			725.49000	0.72549	673,150	4.83	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			3,710.59000	3.71059	3,860,420	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			719.84000	0.71984	667,840	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			3,732.00000	3.73200	3,882,170	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			714.23000	0.71423	662,570	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			6,030.06000	6.03006	6,206,990	5.25	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			302.30000	0.30230	277,400	5.25	0.00	0	1,7

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R186	On	01/02/2024	Bond Future	9.50	Put		829.59000	0.82959	773,480	4.57	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call		3,742.08000	3.74208	3,892,520	4.58	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put		823.92000	0.82392	768,130	4.58	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call		3,761.82000	3.76182	3,912,570	4.58	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put		818.64000	0.81864	763,160	4.58	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call		3,722.72000	3.72272	3,872,840	4.57	0.00	0	
Total R186 Option											0.00	0	3,83
Total For R186											905,188,317.80	8,230	145,35
R197	On	02/02/2023	Bond Future			328.99763	328.99763	329.07295	329.07295		90,474,348.25	275	87
R197	On	04/05/2023	Bond Future			335.42239	335.42239	335.50164	335.50164		112,366,500.65	335	28
R197	On	03/08/2023	Bond Future			333.29229	333.29229	333.37476	333.37476		0.00	0	
R197	On	02/11/2023	Bond Future			340.35608	340.35608	340.44089	340.44089		0.00	0	
Total R197 Future											202,840,848.90	610	1,15
Total For R197											202,840,848.90	610	1,15
R202	On	02/02/2023	Bond Future			247.23216	247.23216	250.72801	250.72801		114,468,490.08	463	1,24
R202	On	04/05/2023	Bond Future			252.06021	252.06021	255.62622	255.62622		114,687,395.55	455	4,90
R202	On	03/08/2023	Bond Future			252.45721	252.45721	256.09828	256.09828		0.00	0	46
R202	On	02/11/2023	Bond Future			257.80721	257.80721	261.52573	261.52573		0.00	0	
R202	On	01/02/2024	Bond Future			257.82094	257.82094	261.61011	261.61011		0.00	0	
Total R202 Future											229,155,885.63	918	6,60
Total For R202											229,155,885.63	918	6,60
R2030	On	02/02/2023	Bond Future			9.74819	91.44572	9.80469	91.18059	9.83	292,626,304.00	3,200	34,67
R2030	On	04/05/2023	Bond Future			9.84681	93.20879	9.90600	92.93925	10.26	298,268,128.00	3,200	83,36
R2030	On	03/08/2023	Bond Future			9.93013	91.10724	9.99234	90.83258	9.67	0.00	0	5,67
R2030	On	02/11/2023	Bond Future			9.99959	93.01821	10.06499	92.73797	9.20	0.00	0	14
R2030	On	01/02/2024	Bond Future			10.12121	90.77927	10.19035	90.49322	8.87	0.00	0	
Total R2030 Future											590,894,432.00	6,400	123,75
R2030	On	02/02/2023	Bond Future	11.12	Put		0.49000	0.00049	0,140	13.00	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call		6,078.11000	6.07811	6,342,980	13.08	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		288.84000	0.28884	194,920	10.48	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		1,185.87000	1.18587	1,359,910	10.51	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Put		3,476.31000	3.47631	3,211,310	7.64	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call		7,730.52000	7.73052	7,995,640	13.83	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put		0.02000	0.00002	0,010	13.83	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call		5,906.36000	5.90636	6,171,140	13.00	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put		611.17000	0.61117	456,800	9.97	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call		665.66000	0.66566	786,460	10.05	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.16	Put		0.37000	0.00037	0,110	13.08	0.00	0	38

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/02/2023	Bond Future	11.35	Call			6,888.20000	6.88820	7,153,250	13.44	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			0.10000	0.00010	0,020	13.44	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			1,151.64000	1.15164	1,322,850	10.48	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			2,893.01000	2.89301	2,629,050	8.09	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			300.37000	0.30037	366,250	9.57	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			276.81000	0.27681	185,720	10.51	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			1,220.39000	1.22039	1,397,250	10.54	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			265.09000	0.26509	176,820	10.54	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			589.20000	0.58920	699,960	9.97	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Call			564.85000	0.56485	672,270	9.94	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			633.69000	0.63369	475,980	9.94	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			547.20000	0.54720	402,870	10.05	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			986.74000	0.98674	1,143,100	10.35	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			355.72000	0.35572	246,950	10.35	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			4.17000	0.00417	5,340	8.09	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			0.00000	0.00000	0,000	6.61	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			4,813.39000	4.81339	4,548,260	6.61	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			0.22000	0.00022	0,280	7.48	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			3,672.69000	3.67269	3,407,620	7.48	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			0.52000	0.00052	0,650	7.64	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.66	Put			981.30000	0.98130	782,050	9.57	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.54	Call			3,808.92000	3.80892	3,994,870	10.94	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			983.94000	0.98394	900,350	10.94	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			4,165.26000	4.16526	4,359,250	11.05	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.42	Call			3,433.65000	3.43365	3,610,220	10.83	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put			1,134.78000	1.13478	1,041,810	10.83	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			3,745.49000	3.74549	3,929,920	10.92	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			127.51000	0.12751	111,790	12.13	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call			10,937.02000	10.93702	11,199,040	12.13	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			53.75000	0.05375	46,230	12.13	0.00	0	47
R2030	On	04/05/2023	Bond Future	9.67	Call			1,508.94000	1.50894	1,616,610	10.21	0.00	0	47
R2030	On	04/05/2023	Bond Future	9.67	Put			2,589.62000	2.58962	2,427,750	10.21	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			1,737.12000	1.73712	1,855,450	10.28	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			861.48000	0.86148	785,930	11.05	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			6,594.10000	6.59410	6,826,060	11.72	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put			360.90000	0.36090	323,320	11.72	0.00	0	18
R2030	On	04/05/2023	Bond Future	9.03	Call			577.53000	0.57753	629,880	9.98	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			4,671.20000	4.67120	4,454,010	9.98	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			1,337.01000	1.33701	1,436,050	10.16	0.00	0	18
R2030	On	04/05/2023	Bond Future	10.52	Put			1,007.92000	1.00792	922,810	10.92	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/05/2023	Bond Future	10.53	Call		3,777.16000	3.77716	3,962,350	10.93	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		995.87000	0.99587	911,520	10.93	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		249.84000	0.24984	222,260	12.00	0.00	0	38
R2030	On	04/05/2023	Bond Future	12.04	Call		9,206.70000	9.20670	9,460,520	12.13	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put		2,834.07000	2.83407	2,663,570	10.16	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Put		2,312.10000	2.31210	2,160,890	10.28	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call		2,253.32000	2.25332	2,392,810	10.45	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	10.00	Put		1,827.34000	1.82734	1,697,290	10.45	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Call		11,200.10000	11.20010	11,462,970	12.13	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		46.77000	0.04677	40,100	12.13	0.00	0	38
R2030	On	04/05/2023	Bond Future	11.62	Call		7,636.31000	7.63631	7,878,270	12.00	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		792.72000	0.79272	736,050	10.83	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		6,528.26000	6.52826	6,746,670	10.84	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		785.79000	0.78579	729,540	10.84	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		6,561.79000	6.56179	6,780,610	10.85	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		778.75000	0.77875	722,910	10.85	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		3,579.69000	3.57969	3,746,040	9.98	0.00	0	1,08
R2030	On	03/08/2023	Bond Future	12.89	Call		11,851.49000	11.85149	12,112,780	11.44	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		140.40000	0.14040	127,030	11.44	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.34	Call		6,494.60000	6.49460	6,712,590	10.83	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Put		1,805.40000	1.80540	1,697,090	9.98	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		4,297.00000	4.29700	4,479,510	10.20	0.00	0	38
R2030	On	03/08/2023	Bond Future	10.65	Put		1,456.19000	1.45619	1,364,040	10.20	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		10,801.42000	10.80142	11,057,290	11.44	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		210.21000	0.21021	191,420	11.44	0.00	0	1,08
R2030	On	02/11/2023	Bond Future	10.80	Put		1,840.11000	1.84011	1,743,690	9.81	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		4,944.87000	4.94487	5,129,200	9.82	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		1,827.61000	1.82761	1,731,700	9.82	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		4,973.37000	4.97337	5,158,210	9.83	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		1,815.19000	1.81519	1,719,790	9.83	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		4,916.43000	4.91643	5,100,250	9.81	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Call		6,311.79000	6.31179	6,514,460	9.89	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,678.10000	1.67810	1,594,720	9.89	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call		6,340.66000	6.34066	6,543,740	9.90	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,668.33000	1.66833	1,585,360	9.90	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		6,369.58000	6.36958	6,573,050	9.91	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		1,658.62000	1.65862	1,576,040	9.91	0.00	0	
Total R2030 Option											0.00	0	19,98
Total For R2030											590,894,432.00	6,400	143,71

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	02/02/2023			10.38967	90.48842	10.44129	90.21403		11.79	194,550,103.00	2,150	52,06
R2032	On	04/05/2023			10.49695	88.07323	10.55069	87.79422		13.16	198,517,060.42	2,254	173,2
R2032	On	03/08/2023			10.58851	89.87483	10.64451	89.59053		12.38	0.00	0	2,60
R2032	On	02/11/2023			10.67714	87.59858	10.73560	87.30848		11.92	0.00	0	
R2032	On	01/02/2024			10.80748	89.25914	10.86872	88.96309		10.70	0.00	0	
Total R2032 Future											393,067,163.42	4,404	227,88
R2032	On	02/02/2023	9.31	Call			0.00000	0.00000	0,000	8.48	0.00	0	4
R2032	On	02/02/2023	9.31	Put			6,282.44000	6.28244	6,008,050	8.48	0.00	0	
R2032	On	02/02/2023	9.92	Put			2,851.41000	2.85141	2,581,740	10.75	0.00	0	
R2032	On	02/02/2023	12.75	Call			11,187.40000	11.18740	11,461,790	16.50	0.00	0	
R2032	On	02/02/2023	12.75	Put			0.00000	0.00000	0,000	16.50	0.00	0	7
R2032	On	02/02/2023	11.50	Call			5,389.34000	5.38934	5,661,090	14.92	0.00	0	
R2032	On	02/02/2023	11.50	Put			4.45000	0.00445	1,810	14.92	0.00	0	8,00
R2032	On	02/02/2023	11.69	Call			6,305.58000	6.30558	6,579,070	15.32	0.00	0	
R2032	On	02/02/2023	11.69	Put			1.39000	0.00139	0,490	15.32	0.00	0	
R2032	On	02/02/2023	11.84	Call			7,020.79000	7.02079	7,294,810	15.64	0.00	0	
R2032	On	02/02/2023	11.84	Put			0.54000	0.00054	0,170	15.64	0.00	0	50
R2032	On	02/02/2023	10.50	Call			909.00000	0.90900	1,037,040	12.50	0.00	0	
R2032	On	02/02/2023	10.50	Put			598.31000	0.59831	451,960	12.50	0.00	0	4
R2032	On	02/02/2023	10.67	Call			1,512.95000	1.51295	1,692,610	12.96	0.00	0	7
R2032	On	02/02/2023	10.67	Put			310.83000	0.31083	216,100	12.96	0.00	0	
R2032	On	02/02/2023	11.45	Call			5,146.65000	5.14665	5,417,580	14.82	0.00	0	
R2032	On	02/02/2023	11.45	Put			5.99000	0.00599	2,530	14.82	0.00	0	8,00
R2032	On	02/02/2023	10.38	Call			574.28000	0.57428	663,980	12.16	0.00	0	
R2032	On	02/02/2023	10.38	Put			900.19000	0.90019	715,500	12.16	0.00	0	
R2032	On	02/02/2023	10.39	Call			598.88000	0.59888	691,700	12.19	0.00	0	
R2032	On	02/02/2023	10.39	Put			871.51000	0.87151	689,940	12.19	0.00	0	
R2032	On	02/02/2023	10.40	Call			624.15000	0.62415	720,110	12.22	0.00	0	
R2032	On	02/02/2023	10.40	Put			843.54000	0.84354	665,110	12.22	0.00	0	
R2032	On	02/02/2023	10.16	Call			183.70000	0.18370	216,170	11.51	0.00	0	
R2032	On	02/02/2023	10.16	Put			1,692.75000	1.69275	1,450,830	11.51	0.00	0	4
R2032	On	02/02/2023	10.22	Call			262.64000	0.26264	307,970	11.70	0.00	0	50
R2032	On	02/02/2023	9.47	Call			0.02000	0.00002	0,020	9.10	0.00	0	50
R2032	On	02/02/2023	9.47	Put			5,358.71000	5.35871	5,084,320	9.10	0.00	0	
R2032	On	02/02/2023	9.92	Call			27.58000	0.02758	32,300	10.75	0.00	0	7
R2032	On	02/02/2023	10.22	Put			1,446.94000	1.44694	1,217,880	11.70	0.00	0	
R2032	On	02/02/2023	10.30	Call			399.31000	0.39931	465,270	11.93	0.00	0	8,00
R2032	On	02/02/2023	10.30	Put			1,153.04000	1.15304	944,610	11.93	0.00	0	
R2032	On	04/05/2023	10.87	Call			3,382.76000	3.38276	3,545,600	13.59	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/05/2023	Bond Future	10.53	Call			2,378.82000	2.37882	2,510,700	13.20	0.00	0	7
R2032	On	04/05/2023	Bond Future	11.06	Put			1,424.93000	1.42493	1,324,580	13.83	0.00	0	7
R2032	On	04/05/2023	Bond Future	11.37	Call			5,121.73000	5.12173	5,323,180	14.22	0.00	0	4
R2032	On	04/05/2023	Bond Future	11.37	Put			1,009.89000	1.00989	932,330	14.22	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call			2,627.98000	2.62798	2,768,300	13.30	0.00	0	4
R2032	On	04/05/2023	Bond Future	10.62	Put			2,269.85000	2.26985	2,131,160	13.30	0.00	0	
R2032	On	04/05/2023	Bond Future	10.53	Put			2,486.10000	2.48610	2,338,970	13.20	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			1,748.90000	1.74890	1,632,730	13.59	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			3,414.74000	3.41474	3,578,440	13.61	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			1,730.37000	1.73037	1,615,060	13.61	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Call			1,246.49000	1.24649	1,331,250	12.69	0.00	0	7
R2032	On	04/05/2023	Bond Future	10.03	Put			4,000.08000	4.00008	3,805,830	12.69	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			13,422.63000	13.42263	13,694,710	15.61	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put			54.58000	0.05458	47,650	15.61	0.00	0	4
R2032	On	04/05/2023	Bond Future	10.89	Call			3,446.85000	3.44685	3,611,410	13.62	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			1,712.01000	1.71201	1,597,560	13.62	0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Call			4,011.82000	4.01182	4,190,480	13.83	0.00	0	
R2032	On	03/08/2023	Bond Future	9.60	Put			6,632.62000	6.63262	6,416,070	11.75	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			2,384.97000	2.38497	2,500,990	12.20	0.00	0	1,5
R2032	On	03/08/2023	Bond Future	11.76	Call			6,810.17000	6.81017	7,017,800	13.71	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Put			4,153.48000	4.15348	3,985,200	12.20	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			1,392.85000	1.39285	1,316,180	13.71	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			6,845.88000	6.84588	7,053,990	13.73	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			1,382.04000	1.38204	1,305,850	13.73	0.00	0	
R2032	On	03/08/2023	Bond Future	9.60	Call			1,123.21000	1.12321	1,190,960	11.75	0.00	0	1,5
R2032	On	03/08/2023	Bond Future	11.90	Call			7,313.66000	7.31366	7,527,700	13.87	0.00	0	5,0
R2032	On	03/08/2023	Bond Future	11.90	Put			1,248.28000	1.24828	1,178,020	13.87	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call			6,774.51000	6.77451	6,981,670	13.70	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			1,403.74000	1.40374	1,326,600	13.70	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			2,677.56000	2.67756	2,562,670	12.36	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			5,063.83000	5.06383	5,239,600	12.37	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			2,660.38000	2.66038	2,546,050	12.37	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			5,094.18000	5.09418	5,270,500	12.38	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			2,643.02000	2.64302	2,529,240	12.38	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			5,033.27000	5.03327	5,208,480	12.36	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call			6,698.88000	6.69888	6,899,870	11.64	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put			2,220.32000	2.22032	2,125,260	11.64	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call			6,730.90000	6.73090	6,932,340	11.65	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put			2,207.37000	2.20737	2,112,760	11.65	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call			6,762.96000	6.76296	6,964,840	11.66	0.00	0	

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	01/02/2024	Bond Future	11.85	Put			2,194.49000	2.19449	2,100,320	11.66	0.00	0	
Total R2032 Option												0.00	0	40,50
Total For R2032												393,067,163.42	4,404	268,38
R2035	On	02/02/2023	Bond Future			10.95078	90.19600	11.02259	89.76988		13.29	248,039,000.00	2,750	89,60
R2035	On	04/05/2023	Bond Future			11.06222	87.43197	11.13672	86.99831		14.82	796,330,382.76	9,108	151,98
R2035	On	03/08/2023	Bond Future			11.16135	89.21995	11.23872	88.77785		14.68	0.00	0	1,50
R2035	On	02/11/2023	Bond Future			11.26135	86.58441	11.34177	86.13323		14.53	0.00	0	1,20
R2035	On	01/02/2024	Bond Future			11.40131	88.22659	11.48522	87.76634		13.83	0.00	0	
Total R2035 Future												1,044,369,382.76	11,858	243,21
R2035	On	02/02/2023	Bond Future	9.81	Call			0.01000	0.00001	0,010	12.16	0.00	0	50
R2035	On	02/02/2023	Bond Future	11.94	Call			5,195.42000	5.19542	5,618,010	14.78	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			5.24000	0.00524	1,710	14.78	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			5,410.11000	5.41011	5,833,520	14.85	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			3.94000	0.00394	1,230	14.85	0.00	0	38
R2035	On	02/02/2023	Bond Future	13.22	Call			11,708.05000	11.70805	12,134,170	16.36	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			428.44000	0.42844	549,930	13.11	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			1,277.50000	1.27750	972,870	13.11	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			875.26000	0.87526	1,083,090	13.37	0.00	0	97
R2035	On	02/02/2023	Bond Future	11.05	Put			713.40000	0.71340	495,110	13.37	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			907.68000	0.90768	1,120,750	13.38	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			7,083.32000	7.08332	6,657,210	12.10	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			122.99000	0.12299	164,050	12.78	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			2,305.49000	2.30549	1,920,430	12.78	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			388.77000	0.38877	501,040	13.08	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			1,357.87000	1.35787	1,044,020	13.08	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			408.28000	0.40828	525,120	13.09	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			0.00000	0.00000	0,000	16.36	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Call			5.81000	0.00581	7,780	12.34	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Put			4,433.34000	4.43334	4,009,190	12.34	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			81.17000	0.08117	109,040	12.70	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			2,632.35000	2.63235	2,234,100	12.70	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			107.50000	0.10750	143,760	12.76	0.00	0	38
R2035	On	02/02/2023	Bond Future	11.06	Put			686.87000	0.68687	473,820	13.38	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			7,614.18000	7.61418	7,188,060	12.16	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			0.02000	0.00002	0,020	12.13	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			7,348.23000	7.34823	6,922,110	12.13	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			0.03000	0.00003	0,040	12.10	0.00	0	38
R2035	On	02/02/2023	Bond Future	10.64	Put			2,412.65000	2.41265	2,022,790	12.76	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			1,317.33000	1.31733	1,008,050	13.09	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2035	On	04/05/2023	Bond Future	11.20	Put			2,574.14000	2.57414	2,365,110	15.12		0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			2,972.00000	2.97200	3,198,060	15.13		0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put			4,549.78000	4.54978	4,251,900	14.27		0.00	0	
R2035	On	04/05/2023	Bond Future	11.05	Call			2,481.32000	2.48132	2,684,090	14.89		0.00	0	7;
R2035	On	04/05/2023	Bond Future	11.87	Put			1,273.88000	1.27388	1,149,230	16.12		0.00	0	7;
R2035	On	04/05/2023	Bond Future	12.46	Call			7,868.19000	7.86819	8,228,580	16.98		0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			657.24000	0.65724	583,970	16.98		0.00	0	38
R2035	On	04/05/2023	Bond Future	11.20	Call			2,940.07000	2.94007	3,164,700	15.12		0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Put			8,295.95000	8.29595	7,909,910	13.61		0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			1,018.49000	1.01849	1,129,000	14.06		0.00	0	48
R2035	On	04/05/2023	Bond Future	11.21	Put			2,548.45000	2.54845	2,340,850	15.13		0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call			3,004.10000	3.00410	3,231,590	15.15		0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			2,522.98000	2.52298	2,316,810	15.15		0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			1,354.99000	1.35499	1,490,770	14.27		0.00	0	38
R2035	On	04/05/2023	Bond Future	10.55	Call			1,254.50000	1.25450	1,383,080	14.20		0.00	0	7;
R2035	On	04/05/2023	Bond Future	10.55	Put			4,755.41000	4.75541	4,450,330	14.20		0.00	0	
R2035	On	04/05/2023	Bond Future	11.05	Put			2,986.41000	2.98641	2,755,520	14.89		0.00	0	
R2035	On	04/05/2023	Bond Future	11.17	Call			2,845.41000	2.84541	3,065,720	15.07		0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put			2,652.68000	2.65268	2,439,330	15.07		0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call			349.74000	0.34974	397,360	13.61		0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call			11,041.20000	11.04120	11,440,160	17.75		0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			269.12000	0.26912	234,420	17.75		0.00	0	48
R2035	On	04/05/2023	Bond Future	11.80	Call			5,102.13000	5.10213	5,403,590	16.02		0.00	0	
R2035	On	04/05/2023	Bond Future	11.80	Put			1,374.42000	1.37442	1,242,220	16.02		0.00	0	1,0;
R2035	On	04/05/2023	Bond Future	11.87	Call			5,381.43000	5.38143	5,690,440	16.12		0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Put			5,322.29000	5.32229	4,999,140	14.06		0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			2,206.18000	2.20618	2,059,670	15.60		0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call			6,319.63000	6.31963	6,616,060	15.61		0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			2,189.88000	2.18988	2,044,210	15.61		0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			6,356.71000	6.35671	6,653,970	15.62		0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			2,173.93000	2.17393	2,029,090	15.62		0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call			6,282.85000	6.28285	6,578,440	15.60		0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call			4,628.47000	4.62847	4,867,600	14.70		0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put			4,248.30000	4.24830	4,036,250	14.70		0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call			4,658.91000	4.65891	4,898,940	14.71		0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put			4,223.23000	4.22323	4,012,080	14.71		0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call			4,689.44000	4.68944	4,930,360	14.73		0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put			4,198.29000	4.19829	3,988,030	14.73		0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put			3,360.49000	3.36049	3,194,030	14.51		0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call			7,075.27000	7.07527	7,367,680	14.49		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	01/02/2024	Bond Future	12.18	Put		3,396.11000	3.39611	3,228,270	14.49	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		7,108.70000	7.10870	7,401,810	14.50	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		3,378.25000	3.37825	3,211,110	14.50	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		7,142.17000	7.14217	7,435,960	14.51	0.00	0	
Total R2035 Option											0.00	0	11,82
Total For R2035											1,044,369,382.76	11,858	255,03
R2037	On	02/02/2023	Bond Future			11.16469	81.51882	11.23632	81.08940	15.11	57,063,174.00	700	38,56
R2037	On	04/05/2023	Bond Future			11.27989	83.09053	11.35412	82.65342	16.03	77,274,192.90	930	60,6
R2037	On	03/08/2023	Bond Future			11.38588	80.53171	11.46291	80.08600	16.73	0.00	0	71,08
R2037	On	02/11/2023	Bond Future			11.48091	82.22107	11.56075	81.76623	15.76	0.00	0	
R2037	On	01/02/2024	Bond Future			11.61202	79.52610	11.69510	79.06218	15.83	0.00	0	
Total R2037 Future											134,337,366.90	1,630	170,26
R2037	On	02/02/2023	Bond Future	11.05	Call		356.79000	0.35679	459,720	14.76	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		1,480.78000	1.48078	1,154,290	14.76	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		454.95000	0.45495	580,520	14.85	0.00	0	5
R2037	On	02/02/2023	Bond Future	11.10	Put		1,275.07000	1.27507	971,220	14.85	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call		4,232.27000	4.23227	4,649,690	16.41	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put		20.02000	0.02002	8,020	16.41	0.00	0	5
R2037	On	02/02/2023	Bond Future	11.03	Call		321.98000	0.32198	416,430	14.72	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		1,567.98000	1.56798	1,233,010	14.72	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		339.07000	0.33907	437,720	14.74	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		1,524.03000	1.52403	1,193,260	14.74	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call		4,877.37000	4.87737	5,171,560	17.15	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put		1,546.00000	1.54600	1,403,080	17.15	0.00	0	7
R2037	On	04/05/2023	Bond Future	11.03	Call		1,893.54000	1.89354	2,062,890	15.70	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.03	Put		3,827.99000	3.82799	3,560,230	15.70	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		2,642.60000	2.64260	2,852,150	16.11	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		2,960.95000	2.96095	2,733,390	16.11	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		2,672.89000	2.67289	2,883,910	16.13	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		2,932.28000	2.93228	2,706,190	16.13	0.00	0	
R2037	On	04/05/2023	Bond Future	10.95	Call		1,698.16000	1.69816	1,855,570	15.58	0.00	0	7
R2037	On	04/05/2023	Bond Future	10.95	Put		4,120.52000	4.12052	3,840,820	15.58	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Put		1,827.10000	1.82710	1,665,100	16.89	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		12,506.31000	12.50631	12,918,990	19.21	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		179.64000	0.17964	155,210	19.21	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.32	Call		2,703.36000	2.70336	2,915,830	16.14	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		2,903.85000	2.90385	2,679,210	16.14	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		4,269.18000	4.26918	4,544,290	16.89	0.00	0	4
R2037	On	03/08/2023	Bond Future	12.14	Call		6,149.74000	6.14974	6,442,430	17.63	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	03/08/2023	Bond Future	12.14	Put		2,383.28000	2.38328	2,230,260	17.63	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		6,076.91000	6.07691	6,367,890	17.61	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		2,417.93000	2.41793	2,263,200	17.61	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		6,113.19000	6.11319	6,405,030	17.62	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		2,400.44000	2.40044	2,246,570	17.62	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		4,572.03000	4.57203	4,351,830	15.82	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		4,541.19000	4.54119	4,776,740	15.83	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		4,545.44000	4.54544	4,326,150	15.83	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		4,571.17000	4.57117	4,807,620	15.84	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		4,518.71000	4.51871	4,300,320	15.84	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		4,511.01000	4.51101	4,745,650	15.82	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		6,991.62000	6.99162	7,282,590	16.45	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,625.41000	3.62541	3,452,460	16.45	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		7,024.73000	7.02473	7,316,400	16.46	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,606.37000	3.60637	3,434,120	16.46	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		6,958.26000	6.95826	7,248,530	16.44	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,644.25000	3.64425	3,470,600	16.44	0.00	0	
Total R2037 Option											0.00	0	3,76
Total For R2037											134,337,366.90	1,630	174,02
R2040	On	02/02/2023	Bond Future			11.33456	82.74036	11.40618	82.28131	16.15	0.00	0	87,48
R2040	On	04/05/2023	Bond Future			11.44912	84.33561	11.52329	83.86835	17.16	22,011,594.21	261	42,12
R2040	On	03/08/2023	Bond Future			11.55500	81.55178	11.63191	81.07532	17.96	0.00	0	91,67
R2040	On	02/11/2023	Bond Future			11.65005	83.26266	11.72970	82.77639	16.95	0.00	0	8
R2040	On	01/02/2024	Bond Future			11.77927	80.33693	11.86209	79.84097	17.08	0.00	0	
Total R2040 Future											22,011,594.21	261	221,25
R2040	On	02/02/2023	Bond Future	10.18	Call		0.01000	0.00001	0,010	14.67	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		8,444.49000	8.44449	7,985,440	14.67	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		11.93000	0.01193	4,460	18.12	0.00	0	38
R2040	On	02/02/2023	Bond Future	11.12	Call		241.79000	0.24179	312,580	15.91	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put		40.17000	0.04017	17,940	17.74	0.00	0	56
R2040	On	02/02/2023	Bond Future	10.96	Call		88.24000	0.08824	116,050	15.62	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.93	Put		3,199.98000	3.19998	2,763,520	15.57	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		5,076.31000	5.07631	5,526,480	18.06	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		14.43000	0.01443	5,550	18.06	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		5,246.66000	5.24666	5,698,240	18.12	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		228.48000	0.22848	295,800	15.89	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		2,153.10000	2.15310	1,761,370	15.89	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		2,100.29000	2.10029	1,712,030	15.91	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call		351.10000	0.35110	449,130	16.04	0.00	0	56

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	02/02/2023	Bond Future	11.19	Put		1,748.99000	1.74899	1,387,970	16.04	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call		4,110.78000	4.11078	4,547,600	17.74	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		0.02000	0.00002	0,020	14.64	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put		8,222.23000	8.22223	7,763,180	14.64	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		71.17000	0.07117	93,760	15.57	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Put		3,014.50000	3.01450	2,583,260	15.62	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		215.77000	0.21577	279,710	15.87	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		2,206.60000	2.20660	1,811,490	15.87	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		2,692.40000	2.69240	2,909,110	17.03	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		1,374.63000	1.37463	1,512,530	16.26	0.00	0	38
R2040	On	04/05/2023	Bond Future	12.05	Put		1,781.22000	1.78122	1,620,710	18.11	0.00	0	68
R2040	On	04/05/2023	Bond Future	12.78	Call		8,143.81000	8.14381	8,523,840	19.35	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		822.88000	0.82288	735,650	19.35	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.41	Call		2,661.24000	2.66124	2,876,380	17.01	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		3,376.64000	3.37664	3,124,520	17.01	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put		9,586.46000	9.58646	9,167,230	15.74	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		3,344.25000	3.34425	3,093,700	17.03	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		2,723.92000	2.72392	2,942,200	17.04	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		3,312.31000	3.31231	3,063,330	17.04	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		1,013.35000	1.01335	1,123,530	16.04	0.00	0	48
R2040	On	04/05/2023	Bond Future	10.73	Put		6,235.04000	6.23504	5,877,960	16.04	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Put		3,156.18000	3.15618	2,914,990	17.13	0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Call		4,982.74000	4.98274	5,289,490	18.11	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Put		5,299.51000	5.29951	4,970,150	16.26	0.00	0	
R2040	On	04/05/2023	Bond Future	11.03	Call		1,618.03000	1.61803	1,772,860	16.41	0.00	0	68
R2040	On	04/05/2023	Bond Future	11.03	Put		4,805.73000	4.80573	4,493,300	16.41	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		362.01000	0.36201	410,040	15.74	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		11,204.01000	11.20401	11,623,850	20.47	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		399.04000	0.39904	351,620	20.47	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Call		2,883.97000	2.88397	3,110,040	17.13	0.00	0	48
R2040	On	03/08/2023	Bond Future	12.22	Call		6,344.36000	6.34436	6,647,670	19.06	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		2,840.99000	2.84099	2,667,840	19.06	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		6,382.10000	6.38210	6,686,330	19.08	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		2,821.23000	2.82123	2,649,000	19.08	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		6,306.46000	6.30646	6,608,860	19.05	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		2,860.65000	2.86065	2,686,590	19.05	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		5,366.48000	5.36648	5,118,360	16.75	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		4,479.58000	4.47958	4,718,710	16.77	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		5,335.48000	5.33548	5,088,340	16.77	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		4,510.19000	4.51019	4,750,300	16.78	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	02/11/2023	Bond Future	11.60	Put		5.30436000	5.30436	5,058,200	16.78	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		4,448.77000	4.44877	4,686,920	16.75	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		7,084.79000	7.08479	7,383,810	17.77	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		4,370.27000	4.37027	4,173,330	17.77	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		7,119.06000	7.11906	7,418,850	17.78	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		4,348.11000	4.34811	4,151,940	17.78	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		7,153.39000	7.15339	7,453,930	17.79	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		4,326.07000	4.32607	4,130,650	17.79	0.00	0	
Total R2040 Option											0.00	0	6,28
Total For R2040											22,011,594.21	261	227,57
R2044	On	02/02/2023	Bond Future			11.38893	79.26192	11.47555	78.69911	17.24	0.00	0	35,98
R2044	On	04/05/2023	Bond Future			11.49849	80.79015	11.58816	80.21705	18.33	8,402,175.60	104	52,66
R2044	On	03/08/2023	Bond Future			11.59968	78.05903	11.69260	77.47453	19.23	0.00	0	21,47
R2044	On	02/11/2023	Bond Future			11.69033	79.69663	11.78647	79.10007	18.16	0.00	0	
R2044	On	01/02/2024	Bond Future			11.81288	76.82834	11.91275	76.21999	18.33	0.00	0	
Total R2044 Future											8,402,175.60	104	110,13
R2044	On	02/02/2023	Bond Future	12.00	Call		3,354.05000	3.35405	3,869,940	18.27	0.00	0	
R2044	On	02/02/2023	Bond Future	11.70	Call		1,795.51000	1.79551	2,201,330	17.65	0.00	0	1,70
R2044	On	02/02/2023	Bond Future	11.00	Put		3,242.79000	3.24279	2,712,080	16.29	0.00	0	
R2044	On	02/02/2023	Bond Future	11.75	Call		2,034.16000	2.03416	2,464,960	17.75	0.00	0	
R2044	On	02/02/2023	Bond Future	11.75	Put		294.32000	0.29432	162,310	17.75	0.00	0	2,50
R2044	On	02/02/2023	Bond Future	11.90	Call		2,806.78000	2.80678	3,296,280	18.06	0.00	0	
R2044	On	02/02/2023	Bond Future	11.90	Put		143.12000	0.14312	69,810	18.06	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		188.13000	0.18813	267,320	16.57	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put		84.85000	0.08485	37,930	18.27	0.00	0	4,00
R2044	On	02/02/2023	Bond Future	11.16	Call		199.75000	0.19975	283,120	16.58	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		2,282.73000	2.28273	1,803,290	16.58	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Call		251.71000	0.25171	353,140	16.66	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Put		2,065.61000	2.06561	1,604,230	16.66	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		2,338.62000	2.33862	1,855,000	16.57	0.00	0	
R2044	On	02/02/2023	Bond Future	11.70	Put		367.81000	0.36781	210,820	17.65	0.00	0	
R2044	On	02/02/2023	Bond Future	11.10	Call		137.53000	0.13753	197,780	16.47	0.00	0	1,70
R2044	On	02/02/2023	Bond Future	11.10	Put		2,626.95000	2.62695	2,124,390	16.47	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		177.01000	0.17701	252,130	16.55	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		2,395.10000	2.39510	1,907,410	16.55	0.00	0	
R2044	On	02/02/2023	Bond Future	10.30	Call		0.03000	0.00003	0,050	15.78	0.00	0	
R2044	On	02/02/2023	Bond Future	10.30	Put		8,247.09000	8.24709	7,684,300	15.78	0.00	0	
R2044	On	02/02/2023	Bond Future	10.75	Call		7.76000	0.00776	11,700	15.94	0.00	0	2,50
R2044	On	02/02/2023	Bond Future	10.75	Put		4,936.84000	4.93684	4,377,970	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	Opt Intere
R2044 On 02/02/2023 Bond Future	11.00	Call			68.42000	0.06842	100,520	16.29		0.00	0	2,50
R2044 On 04/05/2023 Bond Future	11.42	Put			3,651.71000	3.65171	3,337,360	18.19		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			2,601.97000	2.60197	2,862,640	18.21		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Call			5,634.63000	5.63463	6,033,430	19.71		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			3,617.53000	3.61753	3,305,100	18.21		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			1,612.41000	1.61241	1,438,110	19.71		0.00	0	1,50
R2044 On 04/05/2023 Bond Future	11.41	Call			2,540.62000	2.54062	2,797,440	18.17		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			3,686.17000	3.68617	3,369,890	18.17		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			2,571.20000	2.57120	2,829,950	18.19		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			3,674.86000	3.67486	3,994,780	18.78		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			2,657.98000	2.65798	2,404,800	18.78		0.00	0	4,1'
R2044 On 04/05/2023 Bond Future	12.00	Call			4,620.19000	4.62019	4,981,980	19.25		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			2,075.49000	2.07549	1,864,180	19.25		0.00	0	4,1'
R2044 On 03/08/2023 Bond Future	12.16	Put			3,188.59000	3.18859	2,965,650	20.30		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			6,058.06000	6.05806	6,420,760	20.32		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			3,167.09000	3.16709	2,945,290	20.32		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			5,983.74000	5.98374	6,344,160	20.28		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			3,210.23000	3.21023	2,986,150	20.28		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			6,020.87000	6.02087	6,382,430	20.30		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			4,340.81000	4.34081	4,627,880	17.92		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			5,758.41000	5.75841	5,448,920	17.92		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			4,371.41000	4.37141	4,659,700	17.93		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			5,725.51000	5.72551	5,417,240	17.93		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			4,310.30000	4.31030	4,596,150	17.90		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			5,791.49000	5.79149	5,480,780	17.90		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,759.33000	4.75933	4,510,680	18.99		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			6,905.42000	6.90542	7,266,070	19.00		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			4,735.85000	4.73585	4,488,150	19.00		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			6,939.40000	6.93940	7,300,980	19.01		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			4,712.20000	4.71220	4,465,430	19.01		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			6,871.19000	6.87119	7,230,890	18.99		0.00	0	
Total R2044 Option										0.00	0	24,63
Total For R2044										8,402,175.60	104	134,76
R2048 On 02/02/2023 Bond Future			11.25312	83.04276	11.32465	82.55854		16.96		0.00	0	55,76
R2048 On 04/05/2023 Bond Future			11.35361	80.18508	11.42760	79.69208		19.04		11,065,541.04	138	249,80
R2048 On 03/08/2023 Bond Future			11.44652	81.78738	11.52310	81.28471		18.93		0.00	0	
R2048 On 02/11/2023 Bond Future			11.53075	79.07887	11.60995	78.56582		18.83		0.00	0	
R2048 On 01/02/2024 Bond Future			11.64288	80.61525	11.72508	80.09204		17.61		0.00	0	13,00
Total R2048 Future										11,065,541.04	138	318,57

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	02/02/2023	Bond Future	10.40	Call		0.77000	0.00077	0,960	15.55	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Put		6,683.38000	6.68338	6,199,350	15.55	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call		196.96000	0.19696	257,110	16.48	0.00	0	2,90
R2048	On	02/02/2023	Bond Future	11.00	Put		2,437.06000	2.43706	2,012,990	16.48	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		279.03000	0.27903	361,150	16.60	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		2,042.61000	2.04261	1,644,570	16.61	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		311.25000	0.31125	401,590	16.63	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		1,989.14000	1.98914	1,595,260	16.63	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		346.09000	0.34609	445,100	16.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Put		1,884.48000	1.88448	1,499,270	16.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		2,096.84000	2.09684	1,694,740	16.60	0.00	0	
R2048	On	02/02/2023	Bond Future	11.60	Call		2,123.75000	2.12375	2,485,350	17.67	0.00	0	2,90
R2048	On	02/02/2023	Bond Future	11.60	Put		307.25000	0.30725	184,630	17.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Call		2,650.21000	2.65021	3,049,690	17.87	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Put		192.14000	0.19214	107,400	17.87	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		294.82000	0.29482	381,000	16.61	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		2,939.85000	2.93985	3,172,060	19.21	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		3,524.13000	3.52413	3,263,340	19.21	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		2,973.41000	2.97341	3,207,250	19.23	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		3,490.60000	3.49060	3,231,440	19.23	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		2,906.48000	2.90648	3,137,050	19.19	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		3,557.94000	3.55794	3,295,510	19.19	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		6,601.08000	6.60108	6,920,910	19.89	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		2,989.81000	2.98981	2,806,970	19.89	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		6,640.36000	6.64036	6,961,160	19.91	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		2,969.12000	2.96912	2,787,250	19.91	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		6,561.63000	6.56163	6,880,500	19.88	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		3,010.42000	3.01042	2,826,620	19.88	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		4,800.02000	4.80002	5,055,070	18.80	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		5,644.96000	5.64496	5,386,960	18.80	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		4,832.63000	4.83263	5,088,710	18.82	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		5,611.97000	5.61197	5,355,000	18.82	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		4,767.22000	4.76722	5,021,240	18.79	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		5,677.85000	5.67785	5,418,820	18.79	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		7,146.64000	7.14664	7,460,440	18.10	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,538.60000	4.53860	4,329,190	18.10	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		7,182.59000	7.18259	7,497,220	18.11	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,515.06000	4.51506	4,306,480	18.11	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		7,111.04000	7.11104	7,424,020	18.08	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,562.57000	4.56257	4,352,340	18.08	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2048 Option												0.00	0	5,80
Total For R2048												11,065,541.04	138	324,37
R209	On	02/02/2023	Bond Future			10.97374	69.74089	11.04532	69.36768		15.13	0.00	0	11,60
R209	On	04/05/2023	Bond Future			11.07589	67.93414	11.14991	67.55423		16.81	14,945,510.80	220	17,50
R209	On	03/08/2023	Bond Future			11.16519	69.32377	11.24174	68.93640		16.69	0.00	0	1,60
R209	On	02/11/2023	Bond Future			11.25188	67.62522	11.33111	67.22990		16.46	0.00	0	5,70
R209	On	01/02/2024	Bond Future			11.36970	68.90729	11.45191	68.50406		15.72	0.00	0	
Total R209 Future												14,945,510.80	220	36,60
R209	On	02/02/2023	Bond Future	10.78	Call			199.17000	0.19917	261,100	14.74	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			1,597.15000	1.59715	1,285,870	14.74	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			210.88000	0.21088	275,960	14.76	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			1,555.43000	1.55543	1,247,300	14.76	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			223.08000	0.22308	291,420	14.78	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			1,514.27000	1.51427	1,209,400	14.78	0.00	0	
R209	On	04/05/2023	Bond Future	11.50	Call			3,447.14000	3.44714	3,678,970	17.66	0.00	0	1,00
R209	On	04/05/2023	Bond Future	11.50	Put			1,690.22000	1.69022	1,542,140	17.66	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call			6,992.34000	6.99234	7,310,020	19.33	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put			560.28000	0.56028	498,050	19.33	0.00	0	8,50
R209	On	04/05/2023	Bond Future	11.09	Call			2,258.68000	2.25868	2,440,470	16.96	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Put			6,656.63000	6.65663	6,328,880	15.44	0.00	0	
R209	On	04/05/2023	Bond Future	10.50	Call			1,003.41000	1.00341	1,108,770	16.04	0.00	0	2,50
R209	On	04/05/2023	Bond Future	10.50	Put			4,443.98000	4.44398	4,169,430	16.04	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call			2,029.45000	2.02945	2,199,550	16.81	0.00	0	2,50
R209	On	04/05/2023	Bond Future	11.00	Put			2,801.99000	2.80199	2,592,180	16.81	0.00	0	6,20
R209	On	04/05/2023	Bond Future	11.09	Put			2,565.94000	2.56594	2,367,820	16.96	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			2,284.93000	2.28493	2,468,020	16.98	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put			2,540.76000	2.54076	2,343,940	16.98	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			2,311.33000	2.31133	2,495,700	17.00	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			2,515.80000	2.51580	2,320,260	17.00	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call			400.84000	0.40084	453,000	15.44	0.00	0	50
R209	On	03/08/2023	Bond Future	11.94	Call			5,394.77000	5.39477	5,651,720	17.67	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put			2,000.82000	2.00082	1,870,400	17.67	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call			5,426.79000	5.42679	5,684,490	17.68	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put			1,986.01000	1.98601	1,856,340	17.68	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call			5,362.61000	5.36261	5,618,820	17.65	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put			2,015.55000	2.01555	1,884,390	17.65	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call			3,931.14000	3.93114	4,137,240	16.57	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put			3,886.98000	3.88698	3,697,760	16.57	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call			3,957.47000	3.95747	4,164,370	16.58	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr	
R209	On	02/11/2023	Bond Future	11.35	Put		3,863.69000	3.86369	3,675,270	16.58	0.00	0		
R209	On	02/11/2023	Bond Future	11.33	Call		3,904.64000	3.90464	4,109,950	16.56	0.00	0		
R209	On	02/11/2023	Bond Future	11.33	Put		3,910.15000	3.91015	3,720,140	16.56	0.00	0		
R209	On	01/02/2024	Bond Future	12.13	Call		6,210.59000	6.21059	6,467,590	16.41	0.00	0		
R209	On	01/02/2024	Bond Future	12.13	Put		3,009.51000	3.00951	2,863,280	16.41	0.00	0		
R209	On	01/02/2024	Bond Future	12.14	Call		6,239.96000	6.23996	6,497,570	16.42	0.00	0		
R209	On	01/02/2024	Bond Future	12.14	Put		2,993.30000	2.99330	2,847,680	16.42	0.00	0		
R209	On	01/02/2024	Bond Future	12.12	Call		6,180.99000	6.18099	6,437,390	16.40	0.00	0		
R209	On	01/02/2024	Bond Future	12.12	Put		3,025.55000	3.02555	2,878,720	16.40	0.00	0		
Total R209 Option											0.00	0	21,25	
Total For R209											14,945,510.80	220	57,85	
R210	On	02/02/2023	Bond Future			223.88362	223.88362	223.87877	223.87877		70,299,456.68	314	1	
R210	On	04/05/2023	Bond Future			225.16702	225.16702	225.16380	225.16380		84,212,465.48	374	38	
R210	On	03/08/2023	Bond Future			229.82464	229.82464	229.82228	229.82228		0.00	0	30	
R210	On	02/11/2023	Bond Future			231.53254	231.53254	231.53069	231.53069		0.00	0		
R210	On	01/02/2024	Bond Future			235.98502	235.98502	235.98190	235.98190		0.00	0		
Total R210 Future											154,511,922.16	688	80	
Total For R210											154,511,922.16	688	80	
R213	On	02/02/2023	Bond Future			10.17968	85.88322	10.23634	85.61199	11.08	0.00	0	20,45	
R213	On	04/05/2023	Bond Future			10.28017	83.98741	10.33922	83.71156	12.15	0.00	0	32,85	
R213	On	03/08/2023	Bond Future			10.36540	85.70482	10.42705	85.42374	11.26	0.00	0		
R213	On	02/11/2023	Bond Future			10.45178	83.94753	10.51628	83.66067	10.91	0.00	0	1,9	
R213	On	01/02/2024	Bond Future			10.58622	85.54071	10.65400	85.24797	9.84	0.00	0		
Total R213 Future											0.00	0	55,23	
R213	On	02/02/2023	Bond Future	9.16	Call			0.00000	0.00000	0,000	7.62	0.00	0	4
R213	On	02/02/2023	Bond Future	9.16	Put			5,351.45000	5.35145	5,080,220	7.62	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			195.37000	0.19537	240,610	10.30	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			0.01000	0.00001	0,000	15.81	0.00	0	9
R213	On	02/02/2023	Bond Future	10.35	Put			406.89000	0.40689	287,510	11.38	0.00	0	4
R213	On	02/02/2023	Bond Future	10.21	Call			558.54000	0.55854	664,110	10.95	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			684.49000	0.68449	518,830	10.95	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			1,212.82000	1.21282	1,388,840	11.62	0.00	0	9
R213	On	02/02/2023	Bond Future	10.43	Put			294.24000	0.29424	199,030	11.62	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			8,737.76000	8.73776	9,008,980	15.81	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			1,285.66000	1.28566	1,059,670	10.30	0.00	0	4
R213	On	02/02/2023	Bond Future	10.22	Call			582.90000	0.58290	691,810	10.98	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			661.00000	0.66100	498,680	10.98	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			607.78000	0.60778	720,040	11.02	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			638.07000	0.63807	479,100	11.02	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	02/02/2023	Bond Future	10.35	Call		947.59000	0.94759	1,099,440	11.38	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		3,211.67000	3.21167	3,380,660	12.65	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		1,415.22000	1.41522	1,308,360	12.65	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		3,241.42000	3.24142	3,411,260	12.66	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		1,399.66000	1.39966	1,293,650	12.66	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		3,271.29000	3.27129	3,441,970	12.67	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		1,384.24000	1.38424	1,279,070	12.67	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		1,094.67000	1.09467	1,025,480	12.62	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		6,279.28000	6.27928	6,490,260	12.60	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		1,112.70000	1.11270	1,042,600	12.60	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		6,312.13000	6.31213	6,523,570	12.61	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		1,103.65000	1.10365	1,034,010	12.61	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		6,345.01000	6.34501	6,556,900	12.62	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		4,816.50000	4.81650	4,997,790	11.46	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		2,148.71000	2.14871	2,043,140	11.46	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		4,760.02000	4.76002	4,940,240	11.44	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		2,177.44000	2.17744	2,070,800	11.44	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		4,788.23000	4.78823	4,968,990	11.45	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		2,163.03000	2.16303	2,056,930	11.45	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		1,853.80000	1.85380	1,764,550	10.85	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		6,279.90000	6.27990	6,483,810	10.86	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		1,843.06000	1.84306	1,754,230	10.86	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		6,221.02000	6.22102	6,424,090	10.84	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		1,864.61000	1.86461	1,774,940	10.84	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		6,250.44000	6.25044	6,453,930	10.85	0.00	0	
Total R213 Option											0.00	0	3,25
Total For R213											0.00	0	58,46
R214	On	02/02/2023	Bond Future			11.24883	66.49822	11.32543	66.08469	16.81	0.00	0	68,05
R214	On	04/05/2023	Bond Future			11.34700	64.48235	11.42609	64.06129	18.81	7,995,811.40	124	22,72
R214	On	03/08/2023	Bond Future			11.43458	65.80102	11.51627	65.37165	18.71	0.00	0	2,96
R214	On	02/11/2023	Bond Future			11.52212	63.88038	11.60654	63.44210	18.61	0.00	0	
R214	On	01/02/2024	Bond Future			11.64059	65.09195	11.72811	64.64504	17.79	0.00	0	
Total R214 Future											7,995,811.40	124	93,75
R214	On	02/02/2023	Bond Future		Call		0.00000	0.00000	0,000	16.17	0.00	0	
R214	On	02/02/2023	Bond Future		Put		33,915.31000	33.91531	33,501,780	16.17	0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Call		0.16000	0.00016	0,200	15.27	0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Put		5,902.42000	5.90242	5,488,930	15.27	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Put		90.44000	0.09044	45,020	17.92	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		258.29000	0.25829	341,880	16.50	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R214	On	02/02/2023	Bond Future	11.09	Put		1,542.78000	1.54278	1,212,840	16.50	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		272.33000	0.27233	359,740	16.52	0.00	0	
R214	On	02/02/2023	Bond Future	11.60	Put		242.39000	0.24239	141,130	17.52	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Call		154.66000	0.15466	208,230	16.33	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Put		1,940.90000	1.94090	1,580,940	16.33	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		231.83000	0.23183	308,090	16.46	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Put		2,431.43000	2.43143	2,047,450	16.15	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call		2,561.41000	2.56141	2,929,520	17.92	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Call		80.58000	0.08058	110,130	16.15	0.00	0	2,30
R214	On	02/02/2023	Bond Future	11.07	Put		1,627.30000	1.62730	1,290,030	16.46	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		244.80000	0.24480	324,680	16.48	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		1,584.75000	1.58475	1,251,100	16.48	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Put		1,501.44000	1.50144	1,175,320	16.52	0.00	0	
R214	On	02/02/2023	Bond Future	11.60	Call		1,690.77000	1.69077	2,003,040	17.52	0.00	0	2,30
R214	On	04/05/2023	Bond Future	11.38	Put		2,689.81000	2.68981	2,474,040	19.06	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,390.60000	2.39060	2,593,110	19.02	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		2,742.15000	2.74215	2,523,600	19.02	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,417.71000	2.41771	2,621,610	19.04	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		2,715.87000	2.71587	2,498,710	19.04	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,444.97000	2.44497	2,650,260	19.06	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		5,482.23000	5.48223	5,762,380	19.76	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		2,252.42000	2.25242	2,103,200	19.76	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		5,417.81000	5.41781	5,696,330	19.73	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		2,284.39000	2.28439	2,133,540	19.73	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		5,449.91000	5.44991	5,729,250	19.75	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		2,268.26000	2.26826	2,118,230	19.75	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,548.94000	4.54894	4,327,620	18.56	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		3,811.12000	3.81112	4,028,960	18.57	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,522.36000	4.52236	4,301,920	18.57	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		3,759.18000	3.75918	3,975,250	18.54	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,575.66000	4.57566	4,353,450	18.54	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		3,785.11000	3.78511	4,002,070	18.56	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		5,803.61000	5.80361	6,071,660	18.28	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,717.25000	3.71725	3,538,390	18.28	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		5,832.61000	5.83261	6,101,360	18.29	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,698.12000	3.69812	3,519,960	18.29	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		5,774.90000	5.77490	6,042,250	18.26	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,736.72000	3.73672	3,557,160	18.26	0.00	0	
Total R214 Option											0.00	0	4,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R214									7,995,811.40	124	98,35
Total for Bond									6,499,207,787.56	59,051	1,968,45
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future									0.00	0	
Total For ES23									0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A Future									0.00	0	
Total For ES23A									0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26 Future									0.00	0	
Total For ES26									0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future									0.00	0	
Total For ES26A									0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33 Future									0.00	0	
Total For ES33									0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
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	

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 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
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	

Contract 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 R214/R209												0.00	0	
Total for Price Contribution												0.00	0	
GOVI	On	02/02/2023	GOVI			869.58300	869.58300	866.07200	866.07200			0.00	0	13
GOVI	On	04/05/2023	GOVI			886.33600	886.33600	882.76400	882.76400			0.00	0	78
GOVI	On	03/08/2023	GOVI			904.44700	904.44700	900.80600	900.80600			0.00	0	
GOVI	On	02/11/2023	GOVI			923.40100	923.40100	919.68500	919.68500			0.00	0	
GOVI	On	01/02/2024	GOVI			940.98400	940.98400	937.19300	937.19300			0.00	0	
Total GOVI Future												0.00	0	93
GOVI	On	02/02/2023	GOVI	850.82	Call			152,520.00000	15.25200	187,630,000		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			152,420.00000	15.24200	187,530,000		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			152,320.00000	15.23200	187,430,000		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			298,940.00000	29.89400	334,660,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call			298,840.00000	29.88400	334,560,000		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			299,040.00000	29.90400	334,760,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call			635,960.00000	63.59600	672,370,000		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			635,860.00000	63.58600	672,270,000		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			635,760.00000	63.57600	672,170,000		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			338,850.00000	33.88500	376,010,000		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			338,750.00000	33.87500	375,910,000		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			338,650.00000	33.86500	375,810,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call			572,030.00000	57.20300	609,940,000		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			571,930.00000	57.19300	609,840,000		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			572,130.00000	57.21300	610,040,000		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	

Contract 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 GOVI										0.00	0	93
Total for GOVI										0.00	0	93
AL37 On 02/02/2023 Index Future			870.71200	870.71200	869.18600	869.18600				0.00	0	
AL37 On 04/05/2023 Index Future			887.48700	887.48700	885.93800	885.93800				0.00	0	
AL37 On 03/08/2023 Index Future			905.62200	905.62200	904.04500	904.04500				0.00	0	
AL37 On 02/11/2023 Index Future			924.59900	924.59900	922.99200	922.99200				0.00	0	
AL37 On 01/02/2024 Index Future			942.20600	942.20600	940.56200	940.56200				0.00	0	
Total AL37 Future										0.00	0	
Total For AL37										0.00	0	
AL7T On 02/02/2023 Index Future			1,014.53300	1,014.53300	1,011.47400	1,011.47400				0.00	0	
AL7T On 04/05/2023 Index Future			1,034.07800	1,034.07800	1,030.96700	1,030.96700				0.00	0	
AL7T On 03/08/2023 Index Future			1,055.20900	1,055.20900	1,052.03900	1,052.03900				0.00	0	
AL7T On 02/11/2023 Index Future			1,077.32100	1,077.32100	1,074.08700	1,074.08700				0.00	0	
AL7T On 01/02/2024 Index Future			1,097.83500	1,097.83500	1,094.53400	1,094.53400				0.00	0	
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 02/02/2023 Index Future			881.83600	881.83600	878.26000	878.26000				0.00	0	3
ALBI On 04/05/2023 Index Future			898.82500	898.82500	895.18700	895.18700				0.00	0	1
ALBI On 03/08/2023 Index Future			917.19200	917.19200	913.48300	913.48300				0.00	0	
ALBI On 02/11/2023 Index Future			936.41200	936.41200	932.62700	932.62700				0.00	0	
ALBI On 01/02/2024 Index Future			954.24300	954.24300	950.38200	950.38200				0.00	0	
Total ALBI Future										0.00	0	11
Total For ALBI										0.00	0	11
IGOV On 02/02/2023 Index Future			323.99900	323.99900	324.31200	324.31200				0.00	0	11
IGOV On 04/05/2023 Index Future			330.32100	330.32100	330.64300	330.64300				0.00	0	61
IGOV On 03/08/2023 Index Future			337.15000	337.15000	337.48000	337.48000				0.00	0	
IGOV On 02/11/2023 Index Future			344.29200	344.29200	344.63000	344.63000				0.00	0	
IGOV On 01/02/2024 Index Future			350.92400	350.92400	351.26600	351.26600				0.00	0	
Total IGOV Future										0.00	0	80
Total For IGOV										0.00	0	80
Total for Index										0.00	0	91
JIBAR f On 15/02/2023 Jibar Future			7.58500	92.41500	7.58500	92.41500				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			7.61500	92.38500	7.61500	92.38500				0.00	0	
JIBAR f On 19/04/2023 Jibar Future			7.69500	92.30500	7.69500	92.30500				0.00	0	
JIBAR f On 17/05/2023 Jibar Future			7.71000	92.29000	7.71500	92.28500				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			7.70000	92.30000	7.70000	92.30000				0.00	0	
JIBAR f On 19/07/2023 Jibar Future			7.65500	92.34500	7.66500	92.33500				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			7.56000	92.44000	7.58500	92.41500				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
JIBAR f On 20/12/2023 Jibar Future			7.43000	92.57000	7.43000	92.57000			0.00	0	21
JIBAR f On 20/03/2024 Jibar Future			7.38500	92.61500	7.37500	92.62500			0.00	0	
JIBAR f On 19/06/2024 Jibar Future			7.18500	92.81500	7.17000	92.83000			0.00	0	
JIBAR f On 18/09/2024 Jibar Future			7.17500	92.82500	7.18500	92.81500			0.00	0	6
JIBAR f On 18/12/2024 Jibar Future			7.23000	92.77000	7.24000	92.76000			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 :									6,499,207,787.56	59,051	1,970,76
ABCPI3 On 07/12/2023 Spot Bond			5.06000	324.69726	5.06000	324.61331			0.00	0	
Total ABCPI3 SPOT									0.00	0	
Total For ABCPI3									0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.05865			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.61136			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.33000	101.64768	9.33000	101.62223			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.51500	89.16921	11.51500	89.14179			0.00	0	
Total ABF005 SPOT									0.00	0	
Total For ABF005									0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.68070			0.00	0	
Total ABF006 SPOT									0.00	0	
Total For ABF006									0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.44062			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.96066			0.00	0	
Total ABFN09 SPOT									0.00	0	
Total For ABFN09									0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.24000			0.00	0	
Total ABFN18 SPOT									0.00	0	

Contract 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 ABFN18										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.46807				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.06532				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.12640				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	102.71044				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.58072				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	102.21152				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.27186				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.89030				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.08422				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	102.15584				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	102.29487				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.77860				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN40 On 16/09/2024 Spot Bond					0.00000	101.13265				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN41 On 16/09/2026 Spot Bond					0.00000	100.96214				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN42 On 16/09/2029 Spot Bond					0.00000	100.56834				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN43 On 14/10/2024 Spot Bond					0.00000	100.23518				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN44 On 14/10/2026 Spot Bond					0.00000	100.23788				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN45 On 24/06/2025 Spot Bond					0.00000	100.69089				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN46 On 24/08/2023 Spot Bond					0.00000	101.25684				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN47 On 24/08/2025 Spot Bond					0.00000	101.29535				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN48 On 30/03/2024 Spot Bond					0.00000	100.56081				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN49 On 30/03/2026 Spot Bond					0.00000	100.46134				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN50 On 30/03/2028 Spot Bond					0.00000	100.71605				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.49561				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	101.52346				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	101.66069				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	101.58911				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5: On 08/11/2027 Spot Bond					0.00000	101.16306				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5: On 14/11/2025 Spot Bond					0.00000	101.52948				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5: On 14/11/2027 Spot Bond					0.00000	101.57919				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5: On 28/11/2025 Spot Bond					0.00000	101.35779				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.71443				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.16108				0.00	0	570,000,00
Total ABGN02 SPOT										0.00	0	570,000,00
Total For ABGN02										0.00	0	570,000,00
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.74653				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.62600				0.00	0	
Total ABJ01 SPOT										0.00	0	

Contract 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 ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.16314				0.00	2,500,000,000	5,000,000,000
Total ABJ02 SPOT										0.00	2,500,000,000	5,000,000,000
Total For ABJ02										0.00	2,500,000,000	5,000,000,000
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.36828				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.72433				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.75425				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.92000	7.92000	7.92000	160.17960				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	64.40631	100.00000	64.25439				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.65000	3.65000	3.65000	164.81678				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.52000	4.52000	4.52000	215.36252				0.00	0	10,000,000
Total ABN62 SPOT										0.00	0	10,000,000
Total For ABN62										0.00	0	10,000,000
ABN63 On 07/12/2033 Spot Bond			4.94000	4.94000	4.94000	239.37904				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			9.08000	9.08000	9.08000	103.02921				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.24500	8.24500	8.24500	108.41580				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.66000	106.40061	8.66000	106.37569				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.65500	109.86274	8.65500	109.83702				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.05000	104.45121	8.05000	104.42843				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.91000	103.00325	8.91000	102.97845				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	16.83536	100.00000	16.79769				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.71000	325.63771	4.71000	325.55660				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.12000	11.12000	11.12000	100.22221				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.00350				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.98355				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	191.22973				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	194.54106				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.94993				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI02 On 11/09/2023 Spot Bond					0.00000	101.46656				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.61215				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.29382				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.26687				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.53597				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.16212				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA On 28/10/2025 Spot Bond					0.00000	102.59932				0.00	0	
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	102.70169				0.00	0	209,700,00
Total AGT01 SPOT										0.00	0	209,700,00
Total For AGT01										0.00	0	209,700,00
AGT02 On 28/11/2024 Spot Bond					0.00000	105.38342				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.63467				0.00	800,000,000	400,000,00
Total AGT03 SPOT										0.00	800,000,000	400,000,00
Total For AGT03										0.00	800,000,000	400,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	104.90275				0.00	0	15,000,00
Total AGT04 SPOT										0.00	0	15,000,00
Total For AGT04										0.00	0	15,000,00
AGT05 On 16/11/2027 Spot Bond					0.00000	101.97129				0.00	0	
Total AGT05 SPOT										0.00	0	

Contract 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 AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.19261				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.19675				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.54500	97.78181	8.54500	97.75921				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.20317				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.22452				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.25115				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.18135				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.47313				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			9.60500	104.38620	9.60500	104.35960				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.54724				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.52708				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.59900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.31813				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.90813				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.41010				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.52697				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.59886				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.10158				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.56866				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.63689				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.56292				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.53596				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.63480				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.60066			0.00	0	
Total AHF7C2 SPOT									0.00	0	
Total For AHF7C2									0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.63174			0.00	0	
Total AHF7D1 SPOT									0.00	0	
Total For AHF7D1									0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.15538			0.00	0	
Total AHF7D2 SPOT									0.00	0	
Total For AHF7D2									0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.47000	103.60411	8.47000	103.58058			0.00	0	660,000,00
Total AIR02 SPOT									0.00	0	660,000,00
Total For AIR02									0.00	0	660,000,00
AIR04 On 29/05/2024 Spot Bond			10.32000	100.17696	10.32000	100.14911			0.00	0	
Total AIR04 SPOT									0.00	0	
Total For AIR04									0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.72000	93.28622	11.72000	93.25687			0.00	0	
Total AIR05 SPOT									0.00	0	
Total For AIR05									0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.74437			0.00	0	
Total AIRF02 SPOT									0.00	0	
Total For AIRF02									0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	101.80619			0.00	0	
Total AIRF03 SPOT									0.00	0	
Total For AIRF03									0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.49099			0.00	0	
Total AIRF04 SPOT									0.00	0	
Total For AIRF04									0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.70000	193.74434	6.70000	193.68579		1,340,000,000,000.00		200,000,000	230,875,00
Total AIRL01 SPOT								1,340,000,000,000.00		200,000,000	230,875,00
Total For AIRL01								1,340,000,000,000.00		200,000,000	230,875,00
APF07 On 25/06/2023 Spot Bond					0.00000	100.74187			0.00	0	
Total APF07 SPOT									0.00	0	
Total For APF07									0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.04862			0.00	0	
Total APF09 SPOT									0.00	0	

Contract 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 APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.02913				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	102.13039				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.68243				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.29000	253.96135	5.29000	253.89416				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.90000	220.31478	5.90000	220.25290				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.39000	206.80044	5.39000	206.74517				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.50000	114.18855	5.50000	114.15787				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.78248				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.04892				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.90285				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.66228				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	101.55065				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28(On 21/08/2023 Spot Bond					0.00000	101.52348				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	101.14634				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	100.73552				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.94393				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.52356				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			5.12500	5.12500	5.12500	113.82126				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.59000	5.59000	5.59000	105.10100				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.02713				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.12109				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	101.83259				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.52806				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 31/01/2038 Spot Bond			5.61000	112.70766	5.61000	112.67705				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.95387				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.31552				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.06064				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.92888				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.92888				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.43592				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.18537				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.05600				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.45699				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.56293				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.05596				0.00	0	
Total ASN383 SPOT										0.00	0	

Contract 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 ASN383										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	101.05596				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	101.21655				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.94617				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.91884				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	101.01873				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2023 Spot Bond					0.00000	101.27712				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	103.70437				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	100.83556				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.85148				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 20/03/2023 Spot Bond					0.00000	101.13361				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	100.94753				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.23618				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.23752				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			10.06500	10.06500	10.06500	99.86231				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.58500	10.58500	10.58500	104.89490				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.91179				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.90244				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.50971				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.15364				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	120.49634				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			10.37000	10.37000	10.37000	104.80363				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.46496				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49: On 15/09/2025 Spot Bond					0.00000	100.99950				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.99950				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.91731				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.94000	97.91942	9.94000	97.89333				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.12000	97.79000	9.12000	97.76604				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.67000	96.66164	9.67000	96.63657				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.67000	96.66164	9.67000	96.63657				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			8.24500	101.09477	8.24500	101.07258				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			10.19500	101.05278	10.19500	101.02548				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			10.14500	101.05385	10.14500	101.02668				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			9.64500	100.69375	9.64500	100.66798				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			9.64500	100.69375	9.64500	100.66798				0.00	0	
Total ASN538 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.61366				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	99.88040				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.28000	100.04311	10.28000	100.01586				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.37000	99.98279	10.37000	99.95533				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.23000	100.18831	10.23000	100.16116				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	100.85510				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	100.04967				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	101.32367				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57 On 13/02/2023 Spot Bond					0.00000	108.90523				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN58 On 13/02/2023 Spot Bond					0.00000	99.58336				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	95.66071				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59 On 31/01/2023 Spot Bond			9.89000	99.89173	9.89000	99.86471				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.40652				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.25094				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN600 On 24/04/2023 Spot Bond					0.00000	100.01068				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.01610				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	101.70051				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	98.95017				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	99.86358				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2023 Spot Bond					0.00000	100.68893				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN611 On 06/05/2024 Spot Bond					0.00000	95.13969				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614 On 21/12/2026 Spot Bond					0.00000	100.93684				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617 On 28/02/2024 Spot Bond					0.00000	101.77173				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN61: On 11/05/2023 Spot Bond					0.00000	102.11836				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.90477				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.69766				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.59072				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.00882				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.07432				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.44643				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	99.69201				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.22675				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.41816				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.65381				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.51858				0.00	0	
Total ASN665 SPOT										0.00	0	

Contract 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 ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.62446				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.58891				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.72985				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.04343				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.07333				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.70171				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	98.35750				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.65133				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.88139				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	99.86883				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.21106				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.86855				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.97361				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.97860				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.29980				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.86646				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.54297				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.71419				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.66000				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.31622				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.62899				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.17196				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.37593				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN73: On 31/07/2026 Spot Bond					0.00000	99.87190				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.59037				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.65835				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.94865				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.95864				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	97.87811				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	99.87631				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.10857				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.06496				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.37384	9.37384	9.37384	104.62949				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.31639				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.03000	10.03000	10.03000	100.02492				0.00	0	
Total ASN796 SPOT										0.00	0	

Contract 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 ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	99.86495				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	99.87701				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	99.87689				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	100.09066				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.85907				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.55529				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.58204				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.39981				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.83330				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	101.18314				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.41631				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.47854				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.47762				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN826 On 14/04/2027 Spot Bond					0.00000	100.28559				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	100.25732				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	100.25732				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN833 On 31/01/2025 Spot Bond					0.00000	99.86504				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN834 On 20/06/2026 Spot Bond					0.00000	101.00328				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN837 On 21/04/2027 Spot Bond					0.00000	100.01544				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN838 On 21/04/2027 Spot Bond					0.00000	100.01503				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN839 On 21/04/2027 Spot Bond					0.00000	100.01503				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN840 On 22/04/2027 Spot Bond					0.00000	100.01819				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN841 On 25/04/2042 Spot Bond					0.00000	112.53330				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN84 On 26/04/2023 Spot Bond			6.75000	6.75000	6.75000	100.01290				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84 On 26/04/2023 Spot Bond			6.80000	6.80000	6.80000	100.01307				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84 On 26/04/2023 Spot Bond			6.95000	6.95000	6.95000	100.01357				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	99.89403				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	99.89456				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	100.94874				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	100.96886				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	101.59044				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	100.19356				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	99.90248				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86 On 25/04/2042 Spot Bond					0.00000	114.46385				0.00	0	
Total ASN862 SPOT										0.00	0	

Contract 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 ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	106.14932				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.21060				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.21060				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	101.07404				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.08920				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.08920				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.64280				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.89315				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.07846				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.06849				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	99.85427				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.25933				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN885 On 18/04/2029 Spot Bond					0.00000	100.20913				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN886 On 29/06/2028 Spot Bond					0.00000	100.76179				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN887 On 15/09/2028 Spot Bond					0.00000	101.13108				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN888 On 31/01/2024 Spot Bond			10.82000	100.61429	10.82000	100.58611				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN900 On 20/06/2027 Spot Bond					0.00000	101.05852				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN902 On 31/01/2030 Spot Bond					0.00000	99.88375				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN903 On 20/06/2026 Spot Bond					0.00000	100.93867				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN910 On 31/07/2027 Spot Bond					0.00000	101.62136				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN913 On 31/08/2027 Spot Bond					0.00000	101.65227				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN915 On 31/07/2027 Spot Bond					0.00000	101.62136				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN916 On 31/07/2027 Spot Bond					0.00000	101.59045				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN918 On 31/08/2027 Spot Bond					0.00000	101.60590				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN919 On 31/08/2027 Spot Bond					0.00000	101.62909				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN920 On 31/08/2027 Spot Bond					0.00000	101.60590				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN921 On 31/08/2027 Spot Bond					0.00000	101.62909				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	101.13135				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN932 On 20/12/2027 Spot Bond					0.00000	101.16223				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN934 On 20/12/2025 Spot Bond					0.00000	101.02843				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN935 On 06/02/2023 Spot Bond					0.00000	102.24959				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	101.55044				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN937 On 20/12/2027 Spot Bond					0.00000	101.10345				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN938 On 31/01/2030 Spot Bond					0.00000	99.87205				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	101.03864				0.00	0	
Total ASN940 SPOT										0.00	0	

Contract 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 ASN940										0.00	0	
ASN94 On 20/12/2027 Spot Bond					0.00000	101.00171				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94 On 20/12/2025 Spot Bond					0.00000	100.96858				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94 On 20/12/2027 Spot Bond					0.00000	101.15326				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94 On 20/06/2027 Spot Bond					0.00000	100.94125				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95 On 20/06/2027 Spot Bond					0.00000	100.94874				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95 On 31/08/2027 Spot Bond					0.00000	101.59045				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95 On 31/07/2027 Spot Bond					0.00000	99.86428				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95 On 20/12/2027 Spot Bond					0.00000	101.08850				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95 On 20/12/2025 Spot Bond					0.00000	100.97657				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95 On 20/12/2024 Spot Bond					0.00000	100.91884				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96 On 30/09/2027 Spot Bond					0.00000	100.61179				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96 On 07/12/2027 Spot Bond					0.00000	68.80745				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				000,000,000,000,000.00	10,000,000,000	10,000,000,00
Total ASN973 SPOT										10,000,000,000,000.00	10,000,000,000	10,000,000,00
Total For ASN973										10,000,000,000,000.00	10,000,000,000	10,000,000,00
ASN97 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				500,000,000,000,000.00	5,000,000,000	5,000,000,00
Total ASN974 SPOT										10,000,000,000,000.00	5,000,000,000	5,000,000,00
Total For ASN974										10,000,000,000,000.00	5,000,000,000	5,000,000,00
ASN97 On 24/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	8,000,000,00
Total ASN975 SPOT										0.00	0	8,000,000,00
Total For ASN975										0.00	0	8,000,000,00
BAW29 On 22/02/2023 Spot Bond					0.00000	101.54435				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.83000	101.31554	6.83000	101.29685				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.11514				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.20722				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.33245				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.70373				0.00	0	100,000,00
Total BAW38 SPOT										0.00	0	100,000,00
Total For BAW38										0.00	0	100,000,00
BAWGL On 22/08/2025 Spot Bond					0.00000	101.44841				0.00	0	500,000,00
Total BAWGL1 SPOT										0.00	0	500,000,00
Total For BAWGL1										0.00	0	500,000,00
BAWGL On 22/08/2027 Spot Bond					0.00000	101.80618				0.00	500,000,000	850,000,00
Total BAWGL2 SPOT										0.00	500,000,000	850,000,00
Total For BAWGL2										0.00	500,000,000	850,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA72 On 31/03/2026 Spot Bond			11.57000	11.57000	11.57000	105.49295				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.05061				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.77737				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.89768				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.18129				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.88658				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.76607				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.87475				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.83811				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.06574				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.86760				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.72072				0.00	0	
Total BAYA91 SPOT										0.00	0	

Contract 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 BAYA91										0.00	0	
BAYA9z On 30/09/2024 Spot Bond					0.00000	100.73565				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9c On 30/09/2024 Spot Bond					0.00000	100.72019				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA9d On 30/06/2025 Spot Bond					0.00000	101.54143				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA9e On 30/06/2025 Spot Bond					0.00000	100.71416				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA9f On 30/09/2025 Spot Bond					0.00000	99.92133				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA9g On 30/06/2023 Spot Bond					0.00000	100.76720				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA9h On 30/09/2023 Spot Bond					0.00000	100.76630				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA9i On 30/09/2027 Spot Bond					0.00000	100.74495				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB1j On 30/09/2023 Spot Bond					0.00000	100.84338				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1k On 30/09/2023 Spot Bond					0.00000	100.99749				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1l On 30/09/2024 Spot Bond					0.00000	100.85914				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB2m On 30/09/2024 Spot Bond					0.00000	100.84373				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	100.83780				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB22 On 30/09/2023 Spot Bond					0.00000	100.84338				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB23 On 30/09/2024 Spot Bond					0.00000	100.84373				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB24 On 30/09/2025 Spot Bond					0.00000	100.87456				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.67500	8.67500	8.67500	99.91670				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.70937				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	100.91774				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.65051				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.36563				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.55634				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX40 On 16/09/2033 Spot Bond					0.00000	78.37266				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX42 On 31/01/2023 Spot Bond					0.00000	99.89658				0.00	0	
Total BDX42 SPOT										0.00	0	
Total For BDX42										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.88966				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	100.54658				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.86871				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.55278				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.69596				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.59024				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.93856				0.00	0	1,100,000,00
Total BID10 SPOT										0.00	0	1,100,000,00
Total For BID10										0.00	0	1,100,000,00
BID11 On 15/11/2023 Spot Bond			8.51000	102.73634	8.51000	102.71269				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.44363				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.23352				0.00	0	
Total BID15 SPOT										0.00	0	

Contract 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 BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.67323				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.68813				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.86914				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.37942				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.71700				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.95600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	72.17300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	53.67200				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	51.59900				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.57049				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	101.38796				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	101.38809				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.47349				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.43848				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	99.81486				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.49938				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 10/05/2023 Spot Bond					0.00000	101.67941				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	101.55583				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	101.55270				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	100.70732				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	102.13010				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10: On 30/09/2026 Spot Bond					0.00000	100.72947				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
BYA101 On 30/09/2025 Spot Bond					0.00000	100.71401			0.00	0	
Total BYA101 SPOT									0.00	0	
Total For BYA101									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.79107			0.00	0	
Total CBL29 SPOT									0.00	0	
Total For CBL29									0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.70617			0.00	0	
Total CBL30 SPOT									0.00	0	
Total For CBL30									0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	101.39480			0.00	0	430,000,00
Total CBL31 SPOT									0.00	0	430,000,00
Total For CBL31									0.00	0	430,000,00
CCT01 On 23/06/2023 Spot Bond			8.17000	102.89922	8.17000	102.87692			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.47000	105.44408	8.47000	105.42005			0.00	0	
Total CCT02 SPOT									0.00	0	
Total For CCT02									0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.02000	108.17157	9.02000	108.14520			0.00	0	
Total CCT03 SPOT									0.00	0	
Total For CCT03									0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.06000	10.06000	10.06000	100.63568		13,929,317,440.00		1,384,624	692,31
Total CCT04 SPOT								13,929,317,440.00		1,384,624	692,31
Total For CCT04								13,929,317,440.00		1,384,624	692,31
CGR42 On 03/08/2023 Spot Bond					0.00000	99.75333			0.00	0	
Total CGR42 SPOT									0.00	0	
Total For CGR42									0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.79839			0.00	0	
Total CGR46 SPOT									0.00	0	
Total For CGR46									0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.88619			0.00	0	
Total CGR47 SPOT									0.00	0	
Total For CGR47									0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.03494			0.00	0	
Total CGR50 SPOT									0.00	0	

Contract 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 CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.03877				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.84471				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	104.32356	4.77000	101.90600				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.24800				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.96150				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.52500	104.82067	9.52500	104.79374				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	109.15476	8.70700	108.16600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	102.29609				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.37446				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.66000	103.61582	10.66000	103.58610				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN387 On 20/09/2024 Spot Bond			6.50000	112.76727	6.50000	107.65800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	103.75600				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.35000	156.47368	6.35000	156.42813				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			8.46000	150.29661	8.46000	150.24454				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN496 On 04/09/2024 Spot Bond			9.17000	105.32671	9.17000	105.30063				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.58009				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.40738				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.08229				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	101.09537				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/04/2023 Spot Bond				100.00000	0.00000	99.90283				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2024 Spot Bond					0.00000	100.65099				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.13549				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN52 On 27/02/2023 Spot Bond					0.00000	101.46567				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52 On 09/03/2023 Spot Bond				100.00000	0.00000	101.13141				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52 On 24/04/2023 Spot Bond					0.00000	100.16036				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52 On 26/04/2023 Spot Bond					0.00000	100.06040				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52 On 21/02/2024 Spot Bond					0.00000	102.16223				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52 On 25/11/2024 Spot Bond					0.00000	100.98101				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN53 On 12/03/2023 Spot Bond					0.00000	101.13549				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	100.99397				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.20980				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			9.90000	101.21835	9.90000	101.19134				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.92278				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/10/2023 Spot Bond					0.00000	100.02398				0.00	0	
Total CLN537 SPOT										0.00	0	

Contract 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 CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.25707				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	159.29600				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.17462				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.37000	106.24921	9.37000	106.22277				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.42000	104.56075	9.42000	104.53417				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			9.51000	103.66506	9.51000	103.63846				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			9.56000	9.56000	9.56000	324.05772				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	101.74271				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	101.68086				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	101.49244				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.27512				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	128.30500				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.80256				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			9.87000	102.65114	9.87000	102.76846				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.37000	104.00566	9.37000	103.97935				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	102.05082				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.53700				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.33427				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.33220				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.72997				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.60000	102.97798	9.60000	102.95130				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN572 On 12/11/2025 Spot Bond					0.00000	101.74063				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	101.73619				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	101.07290				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.05374				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.20421				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.60002				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	101.79009				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	101.08228				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	100.20602				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	101.65098				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	103.15991				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	104.46857				0.00	0	
Total CLN587 SPOT										0.00	0	

Contract 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 CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.96414				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.79858				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.82845				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.77000	155.16960	4.77000	124.25284				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.76533				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.82037				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.47530				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			8.84000	8.84000	8.84000	102.10061				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.57832				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.08819				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.96414				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.96414				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.56400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.42500	8.42500	8.42500	104.57995				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.74962				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	100.94673				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.74457				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.23537				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.49667				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.00000	102.31379	9.00000	102.28913				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 23/10/2024 Spot Bond					0.00000	100.01466				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.91943				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN612 On 07/03/2025 Spot Bond					0.00000	101.26175				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.58888				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	98.36400				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.37056				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.43800				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	99.90765				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	100.30960				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	98.61900				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			7.82000	99.95716	7.82000	99.97858				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	101.68379				0.00	0	
Total CLN626 SPOT										0.00	0	

Contract 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 CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	98.30775				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.67000	60.85621	12.67000	79.44637				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	101.72803				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.07000	102.88360	10.07000	102.85613				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.67840				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2024 Spot Bond					0.00000	101.69444				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.50201				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.81093				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.97782				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.47298				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.67301				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	101.70899				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.78085				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.21804				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.47837				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.95279				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	100.03981				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.95381				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.78461				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.42029				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.67301				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.67301				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN655 On 22/03/2030 Spot Bond					0.00000	99.66500				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	101.06870				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.73617				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.38397				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.58800				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 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	
CLN663 On 20/12/2024 Spot Bond					0.00000	123.90300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	150.19800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.59021				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	99.69278				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.91021				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	103.81738				0.00	0	
Total CLN668 SPOT										0.00	0	

Contract 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 CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.12003				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.53141				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.79882				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.45647	159.18594	5.45647	129.33156				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.45647	159.18594	5.45647	129.33239				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.82577				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.89764				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.91741				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.42142				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.58442				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.20073				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.89229				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.90786				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.87458				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.01452				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.01431				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	103.21660				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	100.72983				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.93218				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	102.01042				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.43898				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.94439				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.10207				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN70(On 28/02/2023 Spot Bond					0.00000	101.33846				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70(On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.72346				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70(On 12/02/2025 Spot Bond					0.00000	101.99713				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70(On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.99460				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70(On 19/08/2025 Spot Bond					0.00000	101.93356				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN70(On 11/09/2026 Spot Bond					0.00000	101.72366				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN70(On 26/08/2025 Spot Bond					0.00000	100.91824				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN71(On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.04553				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.28614				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN71(On 11/03/2023 Spot Bond					0.00000	101.04390				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN71(On 12/02/2023 Spot Bond					0.00000	101.53139				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN71(On 21/06/2025 Spot Bond					0.00000	100.92213				0.00	0	
Total CLN714 SPOT										0.00	0	

Contract 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 CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.92213				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.92213				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	80.09344				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.04401				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	79.09979				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	79.41927				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.29332				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	80.12295				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.87453				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.87453				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.87453				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.88424				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.88424				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.88424				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.59758				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.62511				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.25695				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.93195				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.05621				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	93.54731				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.20196				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.46381				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	118.38800				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN74(On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	92.29149				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74(On 19/08/2025 Spot Bond					0.00000	101.65503				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74(On 31/03/2032 Spot Bond					0.00000	100.67795				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	100.88662				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	100.27700				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	100.11307				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74(On 28/02/2024 Spot Bond					0.00000	101.64042				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74(On 21/12/2023 Spot Bond					0.00000	100.93212				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	99.86627				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74(On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75(On 11/09/2026 Spot Bond					0.00000	101.10498				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75(On 01/10/2026 Spot Bond					0.00000	100.55044				0.00	0	
Total CLN751 SPOT										0.00	0	

Contract 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 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	99.90132				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	98.27917				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	100.64289				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.61248				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.05917				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.70182				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	99.97638				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	92.00471				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	99.90132				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.91847				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.36532				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	106.27834				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	84.59755				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	90.30125				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.59497				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	99.86287				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN775 On 15/09/2028 Spot Bond			7.50000	7.50000	7.50000	97.89490				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	101.51310				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	101.72951				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	99.87903				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	99.87835				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond					0.00000	104.61466				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	99.87498				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	99.87350				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.64279				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.85421				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.64279				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	100.64279				0.00	0	
Total CLN787 SPOT										0.00	0	

Contract 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 CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	109.75288				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	109.58555				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	99.86571				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	101.58000				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	99.86571				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.76878				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	99.86571				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.64285				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	99.86571				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	99.86585				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	99.86477				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	99.86477				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.59810				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	85.34713				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	99.87795				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	100.16542				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	99.86422				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.60597				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	99.87364				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.87852				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.67500	99.94001	8.67500	99.91670				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.88327				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN811 On 21/07/2025 Spot Bond					0.00000	100.02359				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	99.86571				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	99.86593				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	99.86422				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	99.87905				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	99.86571				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	99.86593				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.64285				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	99.86593				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	99.86593				0.00	0	
Total CLN825 SPOT										0.00	0	

Contract 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 CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	99.86562				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	99.86593				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	90.63233				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	99.86571				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	105.93572				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.32271				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	99.86562				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.02000	9.02000	9.02000	103.11861				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.59030				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	101.59044				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	101.59045				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	101.59034				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	100.64285				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.94175				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	100.57621				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	94.87200				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	94.28000				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	96.86300				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	101.24127				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	100.58328				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.58963				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.64285				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.64285				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN849 On 31/03/2029 Spot Bond					0.00000	100.64249				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	99.85728				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN851 On 27/09/2028 Spot Bond					0.00000	100.90915				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond					0.00000	100.94874				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	100.99068				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.05353				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN855 On 20/07/2027 Spot Bond					0.00000	101.07347				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN856 On 23/09/2026 Spot Bond					0.00000	100.96884				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	103.56256				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN858 On 28/02/2024 Spot Bond				100.00000	0.00000	86.46391				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	99.86593				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.99866				0.00	0	
Total CLN861 SPOT										0.00	0	

Contract 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 CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.93875				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	101.21448				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	116.05562				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	102.69700				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	104.01100				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	99.85167				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	85.27406				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	99.88189				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	99.88041				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	99.88108				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	85.75008				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	101.59030				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	100.96372				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	99.86801				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	99.86801				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN877 On 24/04/2023 Spot Bond					0.00000	100.04272				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN878 On 31/01/2030 Spot Bond					0.00000	99.88201				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.57832				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN880 On 02/04/2026 Spot Bond					0.00000	100.57522				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN881 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.09346				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN882 On 31/01/2030 Spot Bond					0.00000	99.88242				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	81.86183				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	80.65675				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN885 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	80.65675				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	80.47823				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN887 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	80.62695				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN888 On 15/09/2027 Spot Bond			5.63500	5.63500	5.63500	124.45316				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	101.04861				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN892 On 20/12/2027 Spot Bond					0.00000	100.99672				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN893 On 31/07/2025 Spot Bond					0.00000	99.86593				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN894 On 20/12/2025 Spot Bond					0.00000	100.97058				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN895 On 31/08/2025 Spot Bond					0.00000	101.59030				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN896 On 30/09/2027 Spot Bond					0.00000	100.64280				0.00	0	
Total CLN896 SPOT										0.00	0	

Contract 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 CLN896										0.00	0	
CLN897 On 02/04/2026 Spot Bond					0.00000	100.55040				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN898 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	66.74225				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN900 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	66.25088				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN901 On 20/12/2027 Spot Bond			11.04500	11.04500	11.04500	105.11425				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN902 On 20/12/2027 Spot Bond					0.00000	101.47000				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN903 On 20/12/2027 Spot Bond			10.45500	10.45500	10.45500	103.96954				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN904 On 15/09/2029 Spot Bond					0.00000	101.22549				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN905 On 20/12/2029 Spot Bond					0.00000	101.11330				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	101.04163				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	101.30546				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	101.51800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	103.90200				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN909 On 20/06/2024 Spot Bond					0.00000	101.18856				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN910 On 06/08/2023 Spot Bond					0.00000	101.31440				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN911 On 31/01/2026 Spot Bond					0.00000	99.86544				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN912 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
COJ05 On 05/06/2023 Spot Bond			10.14000	102.43163	10.14000	102.40416				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.66000	103.32874	10.66000	103.29925				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			11.23000	100.04735	11.23000	100.01733				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.60500	102.77009	9.60500	102.74352				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.43000	94.87905	12.43000	94.84762				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.02000	95.16595	11.02000	95.13792				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY02 On 21/11/2024 Spot Bond					0.00000	102.46056				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.77000	9.77000	9.77000	103.00249				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.33824				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.67824				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.29396				0.00	0	350,000,00
Total DSY06 SPOT										0.00	0	350,000,00
Total For DSY06										0.00	0	350,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	101.49097				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.71392				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.66171				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.96818				0.00	0	600,000,00
Total DTF003 SPOT										0.00	0	600,000,00
Total For DTF003										0.00	0	600,000,00
DTF004 On 14/09/2025 Spot Bond					0.00000	100.98670				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.27000	104.35565	7.27000	104.33500				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	96.78030	100.00000	96.53652				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	96.78030	100.00000	96.53652				0.00	0	

Contract 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/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.69000	104.25357	9.69000	104.22677				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.25357	9.69000	104.22677				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.25357	9.69000	104.22677				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			9.97000	98.04971	9.97000	98.02379				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.12000	100.02000	11.12000	99.99059				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	104.43302	10.10000	104.40506				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.43302	10.10000	104.40506				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.58958				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.65848				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	100.72043				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.61408				0.00	0	2,600,000,00
Total DVF27 SPOT										0.00	0	2,600,000,00
Total For DVF27										0.00	0	2,600,000,00
DVFB2 On 15/12/2024 Spot Bond					0.00000	102.58442				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	101.42603				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	101.66645				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	99.88926				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	99.79585				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	99.88523				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	102.23808				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	103.92785				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	104.35082				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.16910				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			9.08000	104.60215	9.08000	104.57649				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.55000	118.90293	5.55000	118.87054				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.60000	100.60983	5.60000	100.58253		280,000,000,000,000.00		50,000,000,000	450,000,000,000	
Total EL037 SPOT								30,000,000,000,000.00		50,000,000,000	450,000,000,000	
Total For EL037								30,000,000,000,000.00		50,000,000,000	450,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
EL037/I On 31/01/2037 Spot Bond			2.25000	148.47245	2.25000	148.44544			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			4.83000	156.03911	4.83000	155.99962		3,245,760,000,000.00		672,000,000	668,000,000
Total EL28 SPOT								3,245,760,000,000.00		672,000,000	668,000,000
Total For EL28								3,245,760,000,000.00		672,000,000	668,000,000
EL29 On 19/11/2029 Spot Bond			4.74500	141.34120	4.74500	141.30575		3,017,820,000,000.00		636,000,000	159,000,000
Total EL29 SPOT								3,017,820,000,000.00		636,000,000	159,000,000
Total For EL29								3,017,820,000,000.00		636,000,000	159,000,000
EL30 On 29/07/2030 Spot Bond			4.75000	135.69261	4.75000	135.65885		3,002,000,000,000.00		632,000,000	158,000,000
Total EL30 SPOT								3,002,000,000,000.00		632,000,000	158,000,000
Total For EL30								3,002,000,000,000.00		632,000,000	158,000,000
EL31 On 02/06/2031 Spot Bond			5.37000	120.63111	5.37000	120.59893		2,190,960,000,000.00		408,000,000	102,000,000
Total EL31 SPOT								2,190,960,000,000.00		408,000,000	102,000,000
Total For EL31								2,190,960,000,000.00		408,000,000	102,000,000
EL36 On 31/01/2036 Spot Bond			5.47000	104.37066	5.47000	104.34272		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	148.47245	2.25000	148.44544		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	174.60570		0.00		0	
Total ELN001 SPOT								0.00		0	
Total For ELN001								0.00		0	
ELN002 On 07/06/2024 Spot Bond					0.00000	171.77413		0.00		0	
Total ELN002 SPOT								0.00		0	
Total For ELN002								0.00		0	
ELN004 On 23/09/2024 Spot Bond					0.00000	160.81970		0.00		0	
Total ELN004 SPOT								0.00		0	
Total For ELN004								0.00		0	
ELN006 On 09/06/2025 Spot Bond					0.00000	133.67953		0.00		0	
Total ELN006 SPOT								0.00		0	
Total For ELN006								0.00		0	
ELN007 On 17/06/2025 Spot Bond					0.00000	132.76079		0.00		0	
Total ELN007 SPOT								0.00		0	

Contract 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 ELN007										0.00	0	
ELN007 On 28/07/2025 Spot Bond					0.00000	129.33852				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	120.24456				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 15/04/2024 Spot Bond					0.00000	115.75094				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	117.59054				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	97.39284				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 17/02/2023 Spot Bond					0.00000	107.83349				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN016 On 08/03/2023 Spot Bond					0.00000	104.36110				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN017 On 12/05/2023 Spot Bond					0.00000	107.31391				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN018 On 02/04/2027 Spot Bond					0.00000	105.97923				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN019 On 20/09/2027 Spot Bond					0.00000	105.62891				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.08000	102.26645	10.08000	102.23867				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.12000	12.12000	12.12000	95.16160				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.17000	12.17000	12.17000	99.18792				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			10.17000	10.17000	10.17000	101.00037			406,800,000,000.00		40,000,000	20,000,00
Total EMM06 SPOT									406,800,000,000.00		40,000,000	20,000,00
Total For EMM06									406,800,000,000.00		40,000,000	20,000,00
EMM07 On 10/07/2027 Spot Bond			10.17000	10.17000	10.17000	101.16468			457,650,000,000.00		45,000,000	22,500,00
Total EMM07 SPOT									457,650,000,000.00		45,000,000	22,500,00
Total For EMM07									457,650,000,000.00		45,000,000	22,500,00
EMM07 On 17/07/2032 Spot Bond			12.17500	12.17500	12.17500	97.33607			0.00		0	
Total EMM07P SPOT									0.00		0	
Total For EMM07P									0.00		0	
EMM08 On 18/06/2030 Spot Bond			11.29000	11.29000	11.29000	99.31392			0.00		0	
Total EMM08P SPOT									0.00		0	
Total For EMM08P									0.00		0	
EMM09 On 18/06/2032 Spot Bond			14.67500	14.67500	14.67500	92.13649			0.00		0	
Total EMM09P SPOT									0.00		0	
Total For EMM09P									0.00		0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.52101			0.00		0	
Total EPF015 SPOT									0.00		0	
Total For EPF015									0.00		0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.20750			0.00		0	
Total EPF017 SPOT									0.00		0	
Total For EPF017									0.00		0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.27019			0.00		0	
Total EPF018 SPOT									0.00		0	
Total For EPF018									0.00		0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.40386			0.00		0	
Total EPF021 SPOT									0.00		0	
Total For EPF021									0.00		0	
EPF022 On 28/05/2024 Spot Bond					0.00000	102.31297			0.00		0	
Total EPF022 SPOT									0.00		0	
Total For EPF022									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF023 On 07/09/2026 Spot Bond					0.00000	101.25482				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.49184				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.10488				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	101.71431				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	101.01722				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	101.63030				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.78920				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.76219				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.84878				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	99.90513				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.85424				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	100.41123				0.00	0	
Total EQT008 SPOT										0.00	0	

Contract 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 EQT008										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	101.77871				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01 On 11/11/2023 Spot Bond					0.00000	101.56383				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01 On 11/11/2025 Spot Bond					0.00000	101.64272				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01 On 11/11/2027 Spot Bond					0.00000	101.66970				0.00	0	300,000,00
Total EQT013 SPOT										0.00	0	300,000,00
Total For EQT013										0.00	0	300,000,00
ERS3B On 17/05/2025 Spot Bond					0.00000	101.61010				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	101.66752				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.63871				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.69614				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.63899				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.61322				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.62935				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.77000	99.95745	7.77000	99.97871				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	99.94524	10.00000	99.97261				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.09000	99.14536	9.09000	99.12114			2,272,500,000,000.00		250,000,000	506,362,062,00
Total ES26 SPOT									2,272,500,000,000.00		250,000,000	506,362,062,00
Total For ES26									2,272,500,000,000.00		250,000,000	506,362,062,00
ES26/R On 02/04/2026 Spot Bond			7.85000	102.50583	7.85000	102.48415				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.83000	76.94094	11.90000	76.57708			4,732,000,000,000.00		400,000,000	2,994,639,50
Total ES33 SPOT									4,732,000,000,000.00		400,000,000	2,994,639,50
Total For ES33									4,732,000,000,000.00		400,000,000	2,994,639,50
ES33/R On 15/09/2033 Spot Bond			7.50000	102.76293	7.50000	102.74204				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.25500	74.62997	12.33000	74.18375			2,451,000,000,000.00		200,000,000	9,822,629,90
Total ES42 SPOT									2,451,000,000,000.00		200,000,000	9,822,629,90
Total For ES42									2,451,000,000,000.00		200,000,000	9,822,629,90
ES42/R On 25/04/2042 Spot Bond			8.50000	102.17296	8.50000	102.14960				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.16500	11.16500	11.16500	100.66920				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			13.97000	13.97000	13.97000	94.60368				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.05900				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.65235				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.90514				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.93281				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.49085				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	99.87664				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.42946				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.46983				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.54073				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.55847				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	104.31365				0.00	660,000,000	330,000,000
Total FRB24 SPOT										0.00	660,000,000	330,000,000
Total For FRB24										0.00	660,000,000	330,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	104.65075				0.00	0	60,000,000
Total FRB25 SPOT										0.00	0	60,000,000
Total For FRB25										0.00	0	60,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	102.28082				0.00	0	
Total FRB26 SPOT										0.00	0	

Contract 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 FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.75000	105.62015	8.75000	105.59530				0.00	0	10,000,00
Total FRB27 SPOT										0.00	0	10,000,00
Total For FRB27										0.00	0	10,000,00
FRB28 On 02/12/2025 Spot Bond					0.00000	105.51205				0.00	0	40,000,00
Total FRB28 SPOT										0.00	0	40,000,00
Total For FRB28										0.00	0	40,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	101.84932				0.00	0	500,000,00
Total FRB29 SPOT										0.00	0	500,000,00
Total For FRB29										0.00	0	500,000,00
FRB30 On 19/04/2026 Spot Bond			8.67000	100.79650	8.67000	100.77299				0.00	0	25,000,00
Total FRB30 SPOT										0.00	0	25,000,00
Total For FRB30										0.00	0	25,000,00
FRB31 On 24/11/2026 Spot Bond					0.00000	102.15389				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	100.73683				0.00	0	600,000,00
Total FRB32 SPOT										0.00	0	600,000,00
Total For FRB32										0.00	0	600,000,00
FRB33 On 29/09/2029 Spot Bond					0.00000	100.74848				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	101.79429				0.00	0	100,000,00
Total FRB34 SPOT										0.00	0	100,000,00
Total For FRB34										0.00	0	100,000,00
FRBI23 On 07/12/2023 Spot Bond			4.68000	325.71852	4.68000	325.63766				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.67500	3.67500	3.67500	164.73655				0.00	0	60,000,00
Total FRBI25 SPOT										0.00	0	60,000,00
Total For FRBI25										0.00	0	60,000,00
FRBI28 On 31/03/2028 Spot Bond			4.44000	216.22781	4.44000	216.17554				0.00	0	75,000,00
Total FRBI28 SPOT										0.00	0	75,000,00
Total For FRBI28										0.00	0	75,000,00
FRBI29 On 31/03/2029 Spot Bond			5.07000	5.07000	5.07000	114.17467				0.00	0	60,000,00

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 FRBI29 SPOT										0.00	0	60,000,00
Total For FRBI29										0.00	0	60,000,00
FRBI33 On 07/12/2033 Spot Bond			5.25500	5.25500	5.25500	232.89267				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			5.62000	97.36877	5.62000	97.34215				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.40000	99.71274	5.40000	99.68597				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			8.53000	8.53000	8.53000	86.54731				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			8.53000	8.53000	8.53000	85.71823				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.95000	4.95000	4.95000	160.70879				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	101.50280				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.61942				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	99.90667				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	

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			10.25400	10.25400	10.25400	99.88775				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.00888				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.46000	6.46000	6.46000	124.60454				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	102.14471				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.29000	6.29000	6.29000	122.32609				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.68894				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.70886				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.33929				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	100.34432				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	103.24505				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.62155				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	102.43866				0.00	0	
Total FRC305 SPOT										0.00	0	

Contract 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 FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	101.41503				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.36593				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.91388				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.99677				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	101.05873				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	101.29372				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	101.11569				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	102.06609				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.98878				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.05845				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.15956				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.00354				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.55351				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 06/11/2023 Spot Bond					0.00000	101.76489				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 31/05/2024 Spot Bond					0.00000	101.77784				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	100.44564				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.39974				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.67548				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.18621				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.91255				0.00	0	400,000,00
Total FRC343 SPOT										0.00	0	400,000,00
Total For FRC343										0.00	0	400,000,00
FRC343 On 20/12/2025 Spot Bond					0.00000	101.11013				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.25207				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	102.41244				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC349 On 31/07/2023 Spot Bond					0.00000	102.19094				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2023 Spot Bond					0.00000	102.07764				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	101.51330				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC352 On 02/05/2023 Spot Bond					0.00000	102.37966				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC353 On 31/07/2023 Spot Bond					0.00000	102.31790				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC354 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	
FRC355 On 31/07/2023 Spot Bond					0.00000	102.24658				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	102.20428				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	102.22258				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	102.20439				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC361 On 31/01/2024 Spot Bond					0.00000	102.09952				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC362 On 31/03/2023 Spot Bond					0.00000	100.66637				0.00	0	
Total FRC362 SPOT										0.00	0	

Contract 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 FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	101.96532				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	102.04362				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	102.37807				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	95.22695				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.58444				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	94.01495				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	94.16915				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.02626				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.02618				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	95.58777				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.10411				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	92.34345				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	92.18925				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.93572				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.98954				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	101.01357				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	101.55393				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.55393				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	101.53221				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.53221				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.50330				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	102.26156				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	100.02693				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	

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	100.32502				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	101.93037				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	100.81602				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	102.26153				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.01679				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			13.94000	13.94000	13.94000	99.64686				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.02077				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.02545				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	100.20345				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.38500	10.38500	10.38500	100.56545				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	101.27752				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	102.15816				0.00	0	
Total FRC403 SPOT										0.00	0	

Contract 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 FRC403										0.00	0	
FRC40 On 19/05/2026 Spot Bond			12.64000	12.64000	12.64000	103.23275				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40 On 19/01/2027 Spot Bond			10.38000	10.38000	10.38000	102.50939				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40 On 06/07/2027 Spot Bond					0.00000	100.58875				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40 On 13/10/2026 Spot Bond					0.00000	100.36421				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40 On 23/09/2025 Spot Bond					0.00000	101.07218				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40 On 23/09/2025 Spot Bond			10.83000	10.83000	10.83000	104.54020				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41 On 30/04/2027 Spot Bond					0.00000	102.26156				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41 On 30/04/2025 Spot Bond					0.00000	102.42702				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41 On 31/05/2027 Spot Bond					0.00000	101.72887				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41 On 30/04/2029 Spot Bond					0.00000	102.51507				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41 On 31/05/2027 Spot Bond					0.00000	101.72598				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41 On 31/05/2025 Spot Bond					0.00000	101.66811				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	102.60873				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 30/04/2025 Spot Bond					0.00000	102.42681				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC417 On 31/05/2027 Spot Bond					0.00000	101.72276				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	102.49662				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC419 On 30/04/2026 Spot Bond					0.00000	102.26157				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC420 On 27/09/2028 Spot Bond					0.00000	100.90915				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	100.92472				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	100.92472				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC423 On 31/08/2025 Spot Bond					0.00000	101.62175				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC424 On 31/07/2025 Spot Bond					0.00000	102.26147				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC425 On 30/09/2027 Spot Bond					0.00000	100.75333				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC427 On 30/09/2026 Spot Bond					0.00000	100.78961				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC428 On 21/06/2027 Spot Bond					0.00000	101.01361				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC429 On 31/10/2027 Spot Bond					0.00000	102.26163				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC430 On 31/10/2026 Spot Bond					0.00000	102.41862				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC431 On 31/08/2027 Spot Bond					0.00000	101.59050				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC432 On 31/10/2026 Spot Bond					0.00000	102.26150				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC433 On 31/08/2027 Spot Bond					0.00000	101.59050				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC434 On 31/08/2027 Spot Bond					0.00000	101.66780				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC435 On 20/11/2026 Spot Bond					0.00000	101.48855				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC436 On 21/06/2027 Spot Bond					0.00000	101.03358				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC437 On 31/01/2030 Spot Bond			9.27000	9.27000	9.27000	108.56507				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC438 On 31/08/2027 Spot Bond					0.00000	101.16931				0.00	0	
Total FRC438 SPOT										0.00	0	

Contract 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 FRC438										0.00	0	
FRC438 On 31/08/2027 Spot Bond					0.00000	101.18314				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC440 On 31/07/2025 Spot Bond					0.00000	102.44000				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC441 On 31/08/2027 Spot Bond					0.00000	101.60596				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC442 On 31/08/2027 Spot Bond					0.00000	101.60596				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC443 On 20/12/2027 Spot Bond					0.00000	101.06856				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC444 On 23/09/2026 Spot Bond					0.00000	100.97159				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC445 On 28/10/2023 Spot Bond					0.00000	99.90137				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC446 On 31/08/2027 Spot Bond					0.00000	101.59050				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC447 On 15/03/2028 Spot Bond					0.00000	101.20893				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC448 On 31/08/2027 Spot Bond					0.00000	101.04766				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC449 On 31/08/2027 Spot Bond					0.00000	101.05774				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC450 On 20/12/2030 Spot Bond					0.00000	100.99216				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.08500	109.86628	5.08500	109.83772				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.35000	116.24525	5.35000	116.21450				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.27704				0.00	0	3,200,000,00
Total FRJ23 SPOT										0.00	0	3,200,000,00
Total For FRJ23										0.00	0	3,200,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	102.01802				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.93955				0.00	4,000,000,000	2,000,000,00
Total FRJ25 SPOT										0.00	4,000,000,000	2,000,000,00
Total For FRJ25										0.00	4,000,000,000	2,000,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.72791				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.11290				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.14381				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.77183				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.25988				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.09904				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.84387				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.78800	4.78800	4.78800	106.66331				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.32000	5.32000	5.32000	116.63107				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.79392				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.46000	114.73276	5.46000	114.70207				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.27000	232.65047	5.27000	232.58902				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.78000	110.46358	5.78000	110.43311				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.27000	5.27000	5.27000	232.58902				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			4.85000	161.06068	4.85000	161.02018				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	114.26430	3.70500	114.23906				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.40000	115.55486	5.40000	115.52413				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.39000	230.23849	5.39000	230.17695				0.00	0	
Total FRS120 SPOT										0.00	0	

Contract 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 FRS120									0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.44000	229.24230	5.44000	229.18072			0.00	0	
Total FRS121 SPOT									0.00	0	
Total For FRS121									0.00	0	
FRS12 On 31/01/2025 Spot Bond			4.03000	163.64001	4.03000	163.60243			0.00	0	250,000,00
Total FRS122 SPOT									0.00	0	250,000,00
Total For FRS122									0.00	0	250,000,00
FRS12 On 07/12/2033 Spot Bond			5.47000	228.64707	5.47000	228.58545			0.00	0	
Total FRS123 SPOT									0.00	0	
Total For FRS123									0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.60000	112.84134	5.60000	112.81073			0.00	0	
Total FRS124 SPOT									0.00	0	
Total For FRS124									0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.88000	211.80107	4.88000	211.74737			0.00	0	
Total FRS126 SPOT									0.00	0	
Total For FRS126									0.00	0	
FRS12 On 31/01/2038 Spot Bond			6.35000	103.31797	6.35000	103.28789			0.00	0	
Total FRS127 SPOT									0.00	0	
Total For FRS127									0.00	0	
FRS12 On 31/03/2028 Spot Bond			5.09000	209.72527	5.09000	209.67088			0.00	0	
Total FRS129 SPOT									0.00	0	
Total For FRS129									0.00	0	
FRS13 On 31/03/2028 Spot Bond			5.15000	209.13649	5.15000	209.08194			0.00	0	
Total FRS131 SPOT									0.00	0	
Total For FRS131									0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.98000	218.80492	5.98000	218.74300			0.00	0	
Total FRS132 SPOT									0.00	0	
Total For FRS132									0.00	0	
FRS13 On 31/01/2038 Spot Bond			6.30000	103.92222	6.30000	103.89212			0.00	0	
Total FRS134 SPOT									0.00	0	
Total For FRS134									0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.60000	5.60000	5.60000	112.81073			0.00	0	
Total FRS135 SPOT									0.00	0	
Total For FRS135									0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.68000	111.77713	5.68000	111.74658			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.96000	211.00752	4.96000	210.95354				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.75000	223.17951	5.75000	223.11769				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.09000	209.72527	5.09000	209.67088				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.09000	209.72527	5.09000	209.67088				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.49100	215.70929	4.49100	215.65682				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.80000	161.21648	4.80000	161.17616				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.44000	206.31757	5.44000	206.26214				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.48000	205.93220	5.48000	205.87667				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.77000	161.31006	4.77000	161.26983				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.95500	211.05700	4.95500	211.00306				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.49000	5.49000	5.49000	205.78043				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS172 On 16/10/2024 Spot Bond					0.00000	100.25707				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	101.03016				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	100.76479				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	176.16490				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	147.14948				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	190.92123				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	213.19277				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	101.69493				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.85897				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.69090				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.47381				0.00	0	
Total FRS201 SPOT										0.00	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 FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.25323				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.53590				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	100.85884				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	100.91255				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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23(On 14/08/2027 Spot Bond					0.00000	101.74042				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23(On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23(On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23(On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23(On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23(On 31/03/2032 Spot Bond					0.00000	130.13257				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23(On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23(On 13/10/2023 Spot Bond					0.00000	107.02705				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	106.14056				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	75.22076				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24(On 09/12/2023 Spot Bond					0.00000	101.66718				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	

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 ₄ On 29/12/2025 Spot Bond					0.00000	112.24053				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 ₆ On 19/01/2024 Spot Bond					0.00000	100.24580				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 ₈ 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 ₃ On 22/02/2024 Spot Bond					0.00000	99.59361				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 ₅ On 02/03/2024 Spot Bond					0.00000	101.29348				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 ₇ 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 ₈ On 23/01/2024 Spot Bond					0.00000	115.37440				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 ₀ On 25/03/2024 Spot Bond					0.00000	100.96488				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 ₁ On 28/02/2031 Spot Bond					0.00000	101.65614				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 ₂ 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 ₆ On 31/03/2032 Spot Bond					0.00000	100.74451				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 ₇ On 22/06/2026 Spot Bond					0.00000	117.67888				0.00	0	
Total FRS267 SPOT										0.00	0	

Contract 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 FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.74822				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 31/03/2032 Spot Bond					0.00000	100.74524				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	100.87149				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.13379				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.06405				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.77509				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.05000	10.05000	10.05000	100.92778				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.05000	10.05000	10.05000	100.92778				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.02352				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.57889				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.19900	11.19900	11.19900	96.03296				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	95.19159				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 26/01/2023 Spot Bond					0.00000	98.72776				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	105.48213				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	106.59568				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	101.64851				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	

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 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	100.50292				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	102.26157				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	101.01073				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30 On 13/07/2027 Spot Bond					0.00000	108.10226				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS31 On 21/09/2023 Spot Bond			9.17000	9.17000	9.17000	104.56594				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS31 On 21/09/2023 Spot Bond					0.00000	100.98554				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS31 On 28/09/2025 Spot Bond					0.00000	105.60336				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS31 On 27/04/2024 Spot Bond					0.00000	99.97873				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS31 On 03/06/2024 Spot Bond					0.00000	101.07328				0.00	0	
Total FRS314 SPOT										0.00	0	

Contract 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 FRS314										0.00	0	
FRS31 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.32000	4.32000	4.32000	326.61286				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.70000	328.37622	3.70000	328.30335				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.06000	4.06000	4.06000	327.32006				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.87934				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.30000	106.44049	5.30000	106.41222				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.76000	68.63460	4.76000	115.69235				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.92000	3.92000	3.92000	163.95278				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.20000	4.20000	4.20000	163.06282				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.12000	5.12000	5.12000	324.45205				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.52000	7.52000	7.52000	103.17354				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.21000	105.71429	8.21000	105.69093				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.39000	103.03411	8.39000	103.01073				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.72000	105.46531	8.72000	105.44059			174,400,000,000.00		20,000,000	43,695,60
Total FRX26 SPOT									174,400,000,000.00		20,000,000	43,695,60
Total For FRX26									174,400,000,000.00		20,000,000	43,695,60
FRX27 On 07/03/2027 Spot Bond			8.67000	109.13931	8.67000	109.11373			0.00		0	
Total FRX27 SPOT									0.00		0	
Total For FRX27									0.00		0	
FRX28 On 26/07/2028 Spot Bond			9.45000	102.84951	9.45000	102.82328			0.00		0	
Total FRX28 SPOT									0.00		0	
Total For FRX28									0.00		0	
FRX30 On 31/01/2030 Spot Bond			9.94500	98.92876	9.94500	98.90268			0.00		0	50,000,00
Total FRX30 SPOT									0.00		0	50,000,00
Total For FRX30									0.00		0	50,000,00
FRX31 On 21/02/2031 Spot Bond			10.33500	99.59457	10.33500	99.56730			0.00		0	50,000,00
Total FRX31 SPOT									0.00		0	50,000,00
Total For FRX31									0.00		0	50,000,00
FRX32 On 31/03/2032 Spot Bond			10.27500	104.84269	10.27500	104.81383			0.00		0	60,000,00
Total FRX32 SPOT									0.00		0	60,000,00
Total For FRX32									0.00		0	60,000,00
FRX45 On 14/04/2045 Spot Bond			11.80000	72.59945	11.80000	72.57658			0.00		0	
Total FRX45 SPOT									0.00		0	
Total For FRX45									0.00		0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.51303			0.00		0	
Total FS6A3 SPOT									0.00		0	
Total For FS6A3									0.00		0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.41756			0.00		0	
Total FS6B1 SPOT									0.00		0	
Total For FS6B1									0.00		0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.37255			0.00		0	
Total FS7A2 SPOT									0.00		0	
Total For FS7A2									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.40312				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.41212				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.14056				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.14297				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.24643				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	101.74905				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.47403				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.52798				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.89850				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.67000	116.93225	4.67000	116.90324				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.26860				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.64900	103.84384	8.64900	103.81969				0.00	0	
Total GRT17 SPOT										0.00	0	

Contract 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 GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.72569				0.00	0	130,000,00
Total GRT20 SPOT										0.00	0	130,000,00
Total For GRT20										0.00	0	130,000,00
GRT21 On 03/04/2024 Spot Bond			7.18000	105.99201	7.18000	105.97147				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.95689				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.17587				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.91779				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.79024				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.69119				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.08369				0.00	0	1,200,000,00
Total GRT29 SPOT										0.00	0	1,200,000,00
Total For GRT29										0.00	0	1,200,000,00
GRT30 On 10/12/2025 Spot Bond					0.00000	101.60935				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.38988				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.25908				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.75152				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	100.99552				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.73035				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.55470				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.88492				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.64414				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.94155				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.14662				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.47761				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.29313				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.15537				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.47668				0.00	0	2,500,000,00
Total GRT50 SPOT										0.00	0	2,500,000,00
Total For GRT50										0.00	0	2,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT511 On 14/12/2029 Spot Bond					0.00000	101.04771				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT521 On 14/12/2032 Spot Bond					0.00000	101.09415				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	101.56428				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.45270				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.67269				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H10T5 On 27/03/2024 Spot Bond			8.80000	8.80000	8.80000	101.23546				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.64285				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T20 On 04/04/2023 Spot Bond					0.00000	100.50420				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	110.10377				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T24 On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H12T24 SPOT										0.00	0	
Total For H12T24										0.00	0	
H12T26 On 30/03/2023 Spot Bond					0.00000	100.58462				0.00	0	
Total H12T26 SPOT										0.00	0	
Total For H12T26										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.92299				0.00	0	
Total H12T3 SPOT										0.00	0	

Contract 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 H12T3										0.00	0	
HC5T6 On 28/02/2023 Spot Bond					0.00000	101.27975				0.00	0	
Total HC5T6 SPOT										0.00	0	
Total For HC5T6										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.70732				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.83841				0.00	10,000,000	10,000,00
Total HILB09 SPOT										0.00	10,000,000	10,000,00
Total For HILB09										0.00	10,000,000	10,000,00
HILB11 On 15/03/2024 Spot Bond					0.00000	101.14542				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.65371				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.17303				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	101.87375				0.00	0	1,150,000,00
Total HILB15 SPOT										0.00	0	1,150,000,00
Total For HILB15										0.00	0	1,150,000,00
HILB16 On 09/11/2027 Spot Bond					0.00000	101.73653				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.98000	324.91183	4.98000	324.82853				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.11000	5.11000	5.11000	325.63319				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.29000	104.65085	10.29000	104.62232				0.00	0	20,000,00
Total HWAY30 SPOT										0.00	0	20,000,00
Total For HWAY30										0.00	0	20,000,00
HWAY3 On 28/02/2033 Spot Bond			5.23500	77.75833	5.23500	111.11694				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.79500	84.09413	11.79500	84.06794				0.00	0	4,402,687,80
Total HWAY34 SPOT										0.00	0	4,402,687,80
Total For HWAY34										0.00	0	4,402,687,80
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.17684	100.00000	9.15664				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.87000	83.04572	11.87000	83.01970				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	9.17239	100.00000	9.15220				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	165.85089	3.35000	165.78352			361,132,626,892,000.00	1,006,327,133,800	723,614,805,20	
Total I2025 SPOT									361,132,626,892,000.00	1,006,327,133,800	723,614,805,20	
Total For I2025									361,132,626,892,000.00	1,006,327,133,800	723,614,805,20	
I2029 On 31/03/2029 Spot Bond			4.16100	120.22712	4.20000	119.93321			555,474,830,425,200.00	133,495,513,200	161,907,029,60	
Total I2029 SPOT									555,474,830,425,200.00	133,495,513,200	161,907,029,60	
Total For I2029									555,474,830,425,200.00	133,495,513,200	161,907,029,60	
I2033 On 28/02/2033 Spot Bond			4.58500	114.79674	4.58500	114.76844			699,146,847,482,000.00	370,588,189,200	372,450,187,30	
Total I2033 SPOT									699,146,847,482,000.00	370,588,189,200	372,450,187,30	
Total For I2033									699,146,847,482,000.00	370,588,189,200	372,450,187,30	
I2038 On 31/01/2038 Spot Bond			4.62000	126.90089	4.70000	125.64760			367,191,436,920,000.00	79,478,666,000	575,044,031,50	
Total I2038 SPOT									367,191,436,920,000.00	79,478,666,000	575,044,031,50	
Total For I2038									367,191,436,920,000.00	79,478,666,000	575,044,031,50	
I2046 On 31/03/2046 Spot Bond			4.62000	113.71433	4.72000	111.89825			255,054,818,172,000.00	55,206,670,600	486,550,966,10	
Total I2046 SPOT									255,054,818,172,000.00	55,206,670,600	486,550,966,10	
Total For I2046									255,054,818,172,000.00	55,206,670,600	486,550,966,10	
I2050 On 31/12/2050 Spot Bond			4.65000	113.57517	4.55000	115.58791			199,187,105,190,000.00	42,835,936,600	409,697,112,50	
Total I2050 SPOT									199,187,105,190,000.00	42,835,936,600	409,697,112,50	
Total For I2050									199,187,105,190,000.00	42,835,936,600	409,697,112,50	
IBG01 On 07/02/2025 Spot Bond					0.00000	101.54635				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBG02 On 07/02/2027 Spot Bond					0.00000	101.34998				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.78000	325.44927	4.78000	325.36760				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.57689				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.66878				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.64108				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.29171				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.46121				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.50609				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.83479				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.75752				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	101.38065				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.92392				0.00	0	
Total IBL145 SPOT										0.00	0	

Contract 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 IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.57823				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.36786				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.40155				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.35820				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	102.14850				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.69386				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	103.42535				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.30134				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.30756				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.63559				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.59156				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.17253				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.93152				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.42259				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.63494				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.97325				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.70160				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.39749				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.80822				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.76115				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.10973				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.78787				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.58196				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL203 On 09/12/2026 Spot Bond					0.00000	101.27554				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.23656				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.19756				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	99.88966				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	99.88114				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.49167				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.94500	6.94500	6.94500	101.06253				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.94500	6.94500	6.94500	101.06081				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.94500	6.94500	6.94500	101.06827				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.94500	6.94500	6.94500	101.05584				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.44392				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.95392				0.00	0	
Total IBL216 SPOT										0.00	0	

Contract 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 IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.88964				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.17000	9.17000	9.17000	100.09108				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.80496				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.63925				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			7.73000	7.73000	7.73000	102.28864				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.83211				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	101.61096				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.44371				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.18043				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	99.74171				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.21710				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.10049				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.13013				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.89785				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.63000	8.63000	8.63000	101.48038				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.68828				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.70722				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.95570				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	98.14925				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.71650				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.22691				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.20432				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.97882				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	99.97781				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	99.76250				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.53500	9.53500	9.53500	102.84887				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.64837				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.76747				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			7.68000	101.98352	7.68000	101.96197				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.34392				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	101.79087				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.37392				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.13982				0.00	0	
Total IBL252 SPOT										0.00	0	

Contract 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 IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.01657				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.03866				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	100.41713				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.20000	105.57066	9.20000	105.54485				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	101.06606				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.21000	102.22279	9.21000	102.19737				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.72000	105.06011	10.72000	105.15275				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.77000	104.78944	9.77000	104.76199				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.87368				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.22902				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.86266				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.76931				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG15 On 12/03/2024 Spot Bond					0.00000	100.87077				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.49836				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG20 On 29/01/2027 Spot Bond					0.00000	96.65513				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.52000	101.47109	8.52000	101.44783				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.68814				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	101.66877				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	102.98266				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	102.88647				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.82311				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.34039				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.57008				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV11 On 22/03/2027 Spot Bond					0.00000	100.89689				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.74962				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.79325				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.24346				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.74732				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.76835				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.94306				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	101.12873				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.56726				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.10491				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.03866				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPFC40 On 25/02/2023 Spot Bond					0.00000	101.32556				0.00	0	
Total IPFC40 SPOT										0.00	0	

Contract 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 IPFC40									0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.43299			0.00	0	100,000,00
Total IPFG01 SPOT									0.00	0	100,000,00
Total For IPFG01									0.00	0	100,000,00
IV019 On 31/03/2028 Spot Bond			5.75000	203.35266	5.75000	203.29635			0.00	0	
Total IV019 SPOT									0.00	0	
Total For IV019									0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.39829			0.00	0	
Total IV050 SPOT									0.00	0	
Total For IV050									0.00	0	
IV19A On 31/03/2028 Spot Bond			5.65000	204.30366	5.65000	204.24763			0.00	0	
Total IV19A SPOT									0.00	0	
Total For IV19A									0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.42782			0.00	0	
Total IVC140 SPOT									0.00	0	
Total For IVC140									0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.36140			0.00	0	
Total IVC145 SPOT									0.00	0	
Total For IVC145									0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.40677			0.00	0	
Total IVC146 SPOT									0.00	0	
Total For IVC146									0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.05490			0.00	0	
Total IVC147 SPOT									0.00	0	
Total For IVC147									0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.38325			0.00	0	
Total IVC152 SPOT									0.00	0	
Total For IVC152									0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IVC153 SPOT									0.00	0	
Total For IVC153									0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IVC155 SPOT									0.00	0	
Total For IVC155									0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.81291			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.29128				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.43866				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.62103				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.07000	99.58261	8.07000	99.56096				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.46835				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			6.91000	100.08073	6.91000	100.06226				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	103.22897				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.12000	102.67808	8.12000	102.65550				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.26485				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.06000	102.65343	8.06000	102.63102				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.67109				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC208 On 07/06/2023 Spot Bond					0.00000	101.22113				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			8.42000	8.42000	8.42000	102.78352				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			9.12000	9.12000	9.12000	102.23258				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.00011				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	99.90669				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.38000	6.38000	6.38000	102.13601				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.13000	102.87260	8.13000	102.85008				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.46000	99.88144	5.46000	100.32560				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	101.68226				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	99.95170				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.00664				0.00	0	
Total IVC223 SPOT										0.00	0	

Contract 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 IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.47153				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.69482				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.36088				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.14000	9.14000	9.14000	99.97594				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.23891				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.11500	8.11500	8.11500	100.93700				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			8.74000	8.74000	8.74000	100.29582				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.42996				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.20060				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	100.99084				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	100.37594				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVZ127 On 31/01/2023 Spot Bond			7.65000	7.65000	7.65000	99.83261				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.19961				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	99.79085				0.00	0	
Total IVZ129 SPOT										0.00	0	
Total For IVZ129										0.00	0	
IVZ130 On 07/02/2023 Spot Bond			7.65000	7.65000	7.65000	99.68660				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	99.64496				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	101.06390				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.37934				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.05539				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.18309				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.36899				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	99.90519				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP02(On 15/12/2025 Spot Bond					0.00000	101.05343				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02(On 15/09/2026 Spot Bond					0.00000	102.03868				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02(On 18/02/2025 Spot Bond					0.00000	101.48696				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02(On 04/03/2027 Spot Bond					0.00000	101.40579				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02(On 12/04/2025 Spot Bond					0.00000	100.39404				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02(On 12/04/2027 Spot Bond					0.00000	100.55081				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP02(On 28/09/2025 Spot Bond					0.00000	100.68831				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP02(On 28/09/2027 Spot Bond					0.00000	100.70479				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP02(On 18/11/2025 Spot Bond					0.00000	101.47292				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP02(On 18/11/2027 Spot Bond					0.00000	101.49737				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.27000	119.22240	9.27000	119.19256				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.59277				0.00	0	
Total LGL08 SPOT										0.00	0	

Contract 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 LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.49942				0.00	1,100,000,000	550,000,00
Total LGL09 SPOT										0.00	1,100,000,000	550,000,00
Total For LGL09										0.00	1,100,000,000	550,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	101.34910				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.34011				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.94978				0.00	0	500,000,00
Total LGL12 SPOT										0.00	0	500,000,00
Total For LGL12										0.00	0	500,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	100.69208				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.75131				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.51102				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.54698				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.58293				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.27329				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.37555				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	101.42892				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF071 On 28/05/2024 Spot Bond					0.00000	101.41515				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.89222				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	101.42437				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07 On 30/09/2025 Spot Bond					0.00000	100.61439				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	101.36176				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	99.97822				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.86054				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.64810				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.86538				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.06074				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.66500				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MMIG0 On 12/08/2025 Spot Bond			8.52000	8.52000	8.52000	111.36304				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.00342				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.68240				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.98232				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.17000	101.58842	9.17000	101.56340				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.64617				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.42000	96.76829	9.42000	96.73712				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	102.02790				0.00	0	1,200,000,00
Total MML05 SPOT										0.00	0	1,200,000,00
Total For MML05										0.00	0	1,200,000,00
MML06 On 25/05/2029 Spot Bond			9.97000	101.89891	9.97000	101.87154				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.97609				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.67295				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.94015				0.00	20,000,000	20,000,00
Total MTN13 SPOT										0.00	20,000,000	20,000,00

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 MTN13										0.00	20,000,000	20,000,000
MTN15 On 10/05/2024 Spot Bond					0.00000	102.34197				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.26861				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.45826				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.10023				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.32412				0.00	20,000,000	20,000,000
Total MTN20 SPOT										0.00	20,000,000	20,000,000
Total For MTN20										0.00	20,000,000	20,000,000
MTN21 On 29/06/2023 Spot Bond					0.00000	101.36516				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.52508				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.11500	97.77745	9.11500	97.75378				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.41677				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.49323				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.25915				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.00884				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.59063				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.90393				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.60538				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.28011				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.41950				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	101.55448				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	102.00617				0.00	0	1,000,000,00
Total MTN35 SPOT										0.00	0	1,000,000,00
Total For MTN35										0.00	0	1,000,000,00
MTN36 On 14/11/2029 Spot Bond					0.00000	101.66450				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.55865				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.76040				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.54084				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	

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 22/05/2025 Spot Bond					0.00000	101.54098				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	101.47352				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.36755				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.87187				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.01879				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.14348				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.25799				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.09000	100.34265	9.09000	100.31841				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.05000	101.19475	10.05000	101.16779			301,500,000,000.00	30,000,000	30,000,00	
Total NAM04 SPOT									301,500,000,000.00	30,000,000	30,000,00	
Total For NAM04									301,500,000,000.00	30,000,000	30,000,00	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.17101				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	99.90978				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.07011				0.00	0	
Total NBG05G SPOT										0.00	0	

Contract 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 NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	99.91034				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.00452				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.63000	104.64463	8.63000	104.62021				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.67000	105.71572	8.67000	105.69134				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.80000	105.80115	8.80000	105.77612				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			8.89000	105.77076	8.89000	105.74549				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.99500	106.09752	8.99500	106.07174				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.64800	109.56222	7.64800	109.53951				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.69000	110.73102	8.69000	110.70502				0.00	0	1,000,000.00
Total NBK24A SPOT										0.00	0	1,000,000.00
Total For NBK24A										0.00	0	1,000,000.00
NBK25 On 17/02/2023 Spot Bond			8.47000	8.47000	8.47000	104.79500				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.27221				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	82.15620	100.00000	81.98102				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.53565				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27J On 10/05/2026 Spot Bond			8.61500	109.49387	8.61500	109.46836				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28J On 02/08/2023 Spot Bond			8.57500	105.54841	8.57500	105.52433				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29J On 31/07/2026 Spot Bond			8.76000	105.05129	8.76000	105.02682				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30J On 20/02/2024 Spot Bond			8.66000	105.09959	8.66000	105.07538				0.00	0	10,000,00
Total NBK30A SPOT										0.00	0	10,000,00
Total For NBK30A										0.00	0	10,000,00
NBK31J On 09/11/2023 Spot Bond			8.43000	102.75641	8.43000	102.73297				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.68927				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.07482				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.67038				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	83.01022				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.11717				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK43I On 20/02/2024 Spot Bond					0.00000	102.29197				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.59939				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.16913				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.55594				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	102.01180				0.00	0	1,000,000,00
Total NBK49B SPOT										0.00	0	1,000,000,00
Total For NBK49B										0.00	0	1,000,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	102.24451				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.72426				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.98664				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.92854				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	102.11990				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.94772				0.00	1,000,000,000	500,000,00
Total NBKB57 SPOT										0.00	1,000,000,000	500,000,00
Total For NBKB57										0.00	1,000,000,000	500,000,00
NBKB5 On 01/08/2029 Spot Bond					0.00000	101.30761				0.00	2,000,000,000	1,000,000,00
Total NBKB58 SPOT										0.00	2,000,000,000	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For NBKB58										0.00	2,000,000,000	1,000,000,000
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.33320				0.00	0	2,700,000,000
Total NBKB59 SPOT										0.00	0	2,700,000,000
Total For NBKB59										0.00	0	2,700,000,000
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.48581				0.00	0	500,000,000
Total NBKB60 SPOT										0.00	0	500,000,000
Total For NBKB60										0.00	0	500,000,000
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.08390				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.22814				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.69387				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.78310				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.01500	104.45299	10.01500	104.42479				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.93395				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.67000	104.58081	9.67000	104.55353				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.93895				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.94680				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.95679				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.36118				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.36118				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.61506				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.32407				0.00	0	1,000,000,00
Total NGL04 SPOT										0.00	0	1,000,000,00
Total For NGL04										0.00	0	1,000,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	100.63889				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.47892				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.40114				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.00385				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.86251				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.73365				0.00	0	
Total NGL10 SPOT										0.00	0	

Contract 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 NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.61010				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	101.90118				0.00	100,000,000	100,000,00
Total NGLT1B SPOT										0.00	100,000,000	100,000,00
Total For NGLT1B										0.00	100,000,000	100,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	103.14703				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.36903				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	104.26456				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	106.06750				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	105.90097				0.00	0	25,000,00
Total NGT107 SPOT										0.00	0	25,000,00
Total For NGT107										0.00	0	25,000,00
NGT10 On 08/09/2026 Spot Bond					0.00000	105.04793				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	102.35798				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	102.48637				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.03106				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11 On 10/12/2027 Spot Bond					0.00000	101.39178				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.31708				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	101.27296				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	107.04941				0.00	0	13,035,000,00
Total NHM016 SPOT										0.00	0	13,035,000,00
Total For NHM016										0.00	0	13,035,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	102.70225				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	104.95908				0.00	0	115,000,00
Total NHM019 SPOT										0.00	0	115,000,00
Total For NHM019										0.00	0	115,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	103.85152				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	103.54445				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.02191				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.02481				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.44000	5.44000	5.44000	229.18072				0.00	0	40,000,00
Total NI202 SPOT										0.00	0	40,000,00
Total For NI202										0.00	0	40,000,00
NI210 On 31/03/2028 Spot Bond			4.46000	4.46000	4.46000	215.97193				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NI25	On	31/01/2025	Spot Bond			4.10500	4.10500	4.10500	163.36409			0.00	0	
Total NI25 SPOT												0.00	0	
Total For NI25												0.00	0	
NI29	On	31/03/2029	Spot Bond			5.09000	5.09000	5.09000	114.04601			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			5.45000	5.45000	5.45000	114.83859			0.00	0	
Total NI38 SPOT												0.00	0	
Total For NI38												0.00	0	
NILB11	On	31/01/2025	Spot Bond			4.21000	4.21000	4.21000	163.03115			0.00	0	
Total NILB11 SPOT												0.00	0	
Total For NILB11												0.00	0	
NILB12	On	07/12/2033	Spot Bond			3.45000	273.17664	3.45000	273.11787			0.00	0	
Total NILB12 SPOT												0.00	0	
Total For NILB12												0.00	0	
NILB13	On	31/01/2025	Spot Bond			4.01000	4.01000	4.01000	163.66606			0.00	0	
Total NILB13 SPOT												0.00	0	
Total For NILB13												0.00	0	
NILB14	On	31/03/2028	Spot Bond			4.10500	4.10500	4.10500	219.61869			0.00	0	
Total NILB14 SPOT												0.00	0	
Total For NILB14												0.00	0	
NILB15	On	31/03/2028	Spot Bond			4.25000	218.17230	4.25000	218.12066			0.00	0	
Total NILB15 SPOT												0.00	0	
Total For NILB15												0.00	0	
NILB17	On	31/01/2038	Spot Bond			5.47000	89.46117	5.47000	114.56573			0.00	0	
Total NILB17 SPOT												0.00	0	
Total For NILB17												0.00	0	
NN014	On	10/09/2024	Spot Bond					0.00000	101.31686			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	

Contract 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 NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	144.28941				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.39202				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.57293				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	102.21711				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.46813				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.53746				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
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	153.27166				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.01265				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.50547				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.12267				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.88507				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	187.88536				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	188.05904				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.11964				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	99.31865				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	89.57300				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.60105				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.15619				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.77955				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.83192				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN096 On 14/06/2024 Spot Bond					0.00000	101.02651				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.69977				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.98263				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.07879				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.98263				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.10864				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	96.69373				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	100.95773				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.93844				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.05000	10.05000	10.05000	103.53400				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.60500	9.60500	9.60500	105.67450				0.00	0	
Total NN178 SPOT										0.00	0	

Contract 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 NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.63000	9.63000	9.63000	104.30229				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	105.38180				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	130.52000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	120.37000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	133.07000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	130.94000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	128.98593				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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 27/01/2023 Spot Bond					0.00000	99.97941				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	101.30342				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	126.01058				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	88.64361				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.60704				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.47915				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.52288				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.54057				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.12929				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.54999				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.64663				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.57593				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.94964				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.35484				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			5.36000	210.51405	5.36000	210.45819				0.00	0	1,800,000,00
Total NRA023 SPOT										0.00	0	1,800,000,00
Total For NRA023										0.00	0	1,800,000,00
NRA02 On 30/11/2028 Spot Bond			10.78000	108.16814	10.78000	108.13693				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	14.70930	100.00000	14.67656				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	101.67542				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.68715				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.20772				0.00	0	
Total NTC27 SPOT										0.00	0	

Contract 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 NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.68505			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	99.90755			0.00	0	
Total NTC33 SPOT									0.00	0	
Total For NTC33									0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.89830			0.00	0	
Total NTC34 SPOT									0.00	0	
Total For NTC34									0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.15853			0.00	0	
Total NTC35 SPOT									0.00	0	
Total For NTC35									0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.41869			0.00	0	
Total NTC36 SPOT									0.00	0	
Total For NTC36									0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.33441			0.00	0	
Total NTC37 SPOT									0.00	0	
Total For NTC37									0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.95705			0.00	0	
Total NTCG01 SPOT									0.00	0	
Total For NTCG01									0.00	0	
OML07 On 19/03/2025 Spot Bond			7.94000	109.74295	7.94000	109.71935		238,200,000,000.00	30,000,000	1,560,000,00	
Total OML07 SPOT								238,200,000,000.00	30,000,000	1,560,000,00	
Total For OML07								238,200,000,000.00	30,000,000	1,560,000,00	
OML10 On 14/09/2025 Spot Bond			8.34500	111.17062	8.34500	111.14551		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	101.56848		0.00	0	150,000,00	
Total OML11 SPOT								0.00	0	150,000,00	
Total For OML11								0.00	0	150,000,00	
OML12 On 12/11/2025 Spot Bond					0.00000	103.22542		0.00	0	0	
Total OML12 SPOT								0.00	0	0	
Total For OML12								0.00	0	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.20652		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.25377				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	99.90841				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	101.29828				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS0 On 13/12/2027 Spot Bond					0.00000	101.31639				0.00	0	1,500,000,00
Total PARS02 SPOT										0.00	0	1,500,000,00
Total For PARS02										0.00	0	1,500,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	101.17352				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	102.00649				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.18953				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.55812				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.48255				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.42954				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.45919				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	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	21/12/2026	Spot Bond			8.21500	108.54276	8.27000	108.33009			931,034,526,983,000.00	2,791,361,476,200	1,455,351,515,50
Total R186 SPOT												11,034,526,983,000.00	791,361,476,200	455,351,515,50
Total For R186												11,034,526,983,000.00	791,361,476,200	455,351,515,50
R197	On	07/12/2023	Spot Bond			3.74000	328.26706	3.71000	328.27596			288,728,000,000,000.00	77,200,000,000	582,350,000,00
Total R197 SPOT												18,728,000,000,000.00	77,200,000,000	582,350,000,00
Total For R197												18,728,000,000,000.00	77,200,000,000	582,350,000,00
R202	On	07/12/2033	Spot Bond			4.60000	246.68318	4.44000	250.12087			33,766,945,840,000.00	7,340,640,400	133,936,938,90
Total R202 SPOT												13,766,945,840,000.00	7,340,640,400	133,936,938,90
Total For R202												13,766,945,840,000.00	7,340,640,400	133,936,938,90
R2023	On	28/02/2023	Spot Bond			7.47000	103.19915	7.47000	103.17817			906,577,000,000,000.00	389,100,000,000	198,520,000,00
Total R2023 SPOT												16,577,000,000,000.00	389,100,000,000	198,520,000,00
Total For R2023												16,577,000,000,000.00	389,100,000,000	198,520,000,00
R2030	On	31/01/2030	Spot Bond			9.73500	91.24540	9.79000	90.96274			543,604,308,528,000.00	2,829,337,884,800	1,003,935,888,90
Total R2030 SPOT												13,604,308,528,000.00	829,337,884,800	1,003,935,888,90
Total For R2030												13,604,308,528,000.00	829,337,884,800	1,003,935,888,90
R2032	On	31/03/2032	Spot Bond			10.37500	90.29019	10.42500	89.99847			049,935,175,050,000.00	2,221,680,498,800	1,450,692,107,70
Total R2032 SPOT												19,935,175,050,000.00	221,680,498,800	450,692,107,70
Total For R2032												19,935,175,050,000.00	221,680,498,800	450,692,107,70
R2035	On	28/02/2035	Spot Bond			10.93500	89.99841	11.00500	89.55539			635,613,070,751,500.00	2,161,464,386,900	1,769,705,966,30
Total R2035 SPOT												15,613,070,751,500.00	161,464,386,900	769,705,966,30
Total For R2035												15,613,070,751,500.00	161,464,386,900	769,705,966,30
R2037	On	31/01/2037	Spot Bond			11.15000	81.34028	11.22000	80.89567			957,224,851,855,000.00	1,072,396,847,700	1,046,748,998,20
Total R2037 SPOT												17,224,851,855,000.00	1,072,396,847,700	1,046,748,998,20
Total For R2037												17,224,851,855,000.00	1,072,396,847,700	1,046,748,998,20
R2040	On	31/01/2040	Spot Bond			11.32000	82.55912	11.39000	82.08475			183,501,927,648,000.00	987,941,866,400	948,811,988,80
Total R2040 SPOT												13,501,927,648,000.00	987,941,866,400	948,811,988,80
Total For R2040												13,501,927,648,000.00	987,941,866,400	948,811,988,80
R2044	On	31/01/2044	Spot Bond			11.37500	79.08832	11.46000	78.51107			625,952,021,912,500.00	934,149,628,300	1,407,204,947,70
Total R2044 SPOT												15,952,021,912,500.00	934,149,628,300	407,204,947,70
Total For R2044												15,952,021,912,500.00	934,149,628,300	407,204,947,70
R2048	On	28/02/2048	Spot Bond			11.24000	82.85635	11.31000	82.35639			639,048,676,708,000.00	128,029,241,700	145,228,056,00
Total R2048 SPOT												19,048,676,708,000.00	128,029,241,700	145,228,056,00
Total For R2048												19,048,676,708,000.00	128,029,241,700	145,228,056,00
R209	On	31/03/2036	Spot Bond			10.96000	69.58811	11.03000	69.20194			788,067,196,104,000.00	436,867,444,900	803,384,374,80
Total R209 SPOT												18,067,196,104,000.00	436,867,444,900	303,384,374,80

Contract 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 R209										18,067,196,104,000.00	436,867,444,900	303,384,374,80
R210 On 31/03/2028 Spot Bond			3.75000	223.38644	3.75000	223.33657				219,927,084,750,000.00	58,647,222,600	390,322,873,00
Total R210 SPOT										19,927,084,750,000.00	58,647,222,600	390,322,873,00
Total For R210										19,927,084,750,000.00	58,647,222,600	390,322,873,00
R213 On 28/02/2031 Spot Bond			10.16500	85.69510	10.22000	85.40743				510,580,471,691,500.00	1,033,997,095,100	1,218,532,553,00
Total R213 SPOT										10,580,471,691,500.00	033,997,095,100	218,532,553,00
Total For R213										10,580,471,691,500.00	033,997,095,100	218,532,553,00
R214 On 28/02/2041 Spot Bond			11.23500	66.35257	11.31000	65.92678				797,500,015,068,000.00	605,028,928,800	412,650,685,40
Total R214 SPOT										17,500,015,068,000.00	605,028,928,800	412,650,685,40
Total For R214										17,500,015,068,000.00	605,028,928,800	412,650,685,40
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.15536				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.54229				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.88541				0.00	1,000,000,000	500,000,00
Total RDFB17 SPOT										0.00	1,000,000,000	500,000,00
Total For RDFB17										0.00	1,000,000,000	500,000,00
RDFB1 On 11/02/2026 Spot Bond					0.00000	102.10484				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.89922				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.27617				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.85043				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.83353				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.83299				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.86871				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.65659				0.00	0	450,000,00
Total RDFG02 SPOT										0.00	0	450,000,00
Total For RDFG02										0.00	0	450,000,00
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.91247				0.00	0	60,000,00
Total RDFG03 SPOT										0.00	0	60,000,00
Total For RDFG03										0.00	0	60,000,00
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.94155				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.16374				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.17415				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.26368				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	95.37675				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	101.73554				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	102.15637				0.00	5,000,000,000	2,500,000,00
Total RED171 SPOT										0.00	5,000,000,000	2,500,000,00
Total For RED171										0.00	5,000,000,000	2,500,000,00
RED30 On 17/11/2023 Spot Bond					0.00000	102.43947				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED40: On 29/01/2024 Spot Bond					0.00000	99.86648				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	101.73494				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.47851				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.33802				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.44557				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	99.96869				0.00	0	10,000,0€
Total RES49 SPOT										0.00	0	10,000,0€
Total For RES49										0.00	0	10,000,0€
RES50 On 22/10/2023 Spot Bond					0.00000	100.37105				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	102.29219				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.93063				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.31889				0.00	0	350,000,0€
Total RES59 SPOT										0.00	0	350,000,0€
Total For RES59										0.00	0	350,000,0€
RES60 On 06/12/2025 Spot Bond					0.00000	101.19990				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	101.01926				0.00	0	
Total RES61 SPOT										0.00	0	

Contract 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 RES61										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.89076				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.88776				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.92872				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.91873				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.97366				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.96368				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.08337				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.07340				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.40903				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.37000	101.34718	9.37000	101.32170				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.03500	97.97700	11.03500	97.94809				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.52000	96.37601	11.52000	96.34637				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.27897				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.47000	97.62501	10.47000	97.59764				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	100.03693				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.31272				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.93000	105.14024	8.93000	105.11487				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.26091				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.71500	105.80235	8.71500	105.77782				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.91000	99.40126	8.91000	99.37733				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.18000	103.35564	9.18000	103.33015				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS34 On 19/09/2024 Spot Bond			8.70000	105.70388	8.70000	105.67902				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.69500	100.66449	8.69500	100.64122				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.99000	98.56151	9.99000	98.53541				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			8.78500	106.70939	8.78500	106.68406				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.29000	108.05072	9.29000	108.02362				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.63500	104.90805	7.63500	104.88621			22,905,000,000,000.00		3,000,000,000	1,500,000,00
Total SBS46 SPOT									22,905,000,000,000.00		3,000,000,000	1,500,000,00
Total For SBS46									22,905,000,000,000.00		3,000,000,000	1,500,000,00
SBS47 On 15/02/2023 Spot Bond					0.00000	101.72188				0.00	0	150,000,00
Total SBS47 SPOT										0.00	0	150,000,00
Total For SBS47										0.00	0	150,000,00
SBS51 On 31/01/2024 Spot Bond			8.70500	8.70500	8.70500	100.88712				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.35073				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	101.72362				0.00	0	500,000,00
Total SBS53 SPOT										0.00	0	500,000,00
Total For SBS53										0.00	0	500,000,00
SBS57 On 12/06/2024 Spot Bond					0.00000	101.95092				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.14410				0.00	0	
Total SBS58 SPOT										0.00	0	

Contract 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 SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.22430				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.54500				0.00	0	500,000,00
Total SBS63 SPOT										0.00	0	500,000,00
Total For SBS63										0.00	0	500,000,00
SBS64 On 31/01/2029 Spot Bond					0.00000	100.70871				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.92238				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.89366				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.54052				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.35157				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	99.92004				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	99.97699				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.29108				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.06079				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.17533				0.00	0	640,000,00

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 SBS75 SPOT										0.00	0	640,000,00
Total For SBS75										0.00	0	640,000,00
SBS76 On 26/04/2032 Spot Bond					0.00000	100.24133				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.36203				0.00	0	100,000,00
Total SBS77 SPOT										0.00	0	100,000,00
Total For SBS77										0.00	0	100,000,00
SBS78 On 01/12/2025 Spot Bond					0.00000	101.29177				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	101.32673				0.00	0	100,000,00
Total SBS79 SPOT										0.00	0	100,000,00
Total For SBS79										0.00	0	100,000,00
SBSI11 On 07/12/2023 Spot Bond			4.61000	325.90722	4.61000	325.82691				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			5.34000	5.34000	5.34000	231.17835				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.22059				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.63905				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	103.54579				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	105.00496				0.00	200,000,000	100,000,00
Total SBT104 SPOT										0.00	200,000,000	100,000,00
Total For SBT104										0.00	200,000,000	100,000,00
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT106 On 31/12/2026 Spot Bond					0.00000	101.25927				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	102.62058				0.00	0	35,000,00
Total SBT107 SPOT										0.00	0	35,000,00
Total For SBT107										0.00	0	35,000,00
SBT108 On 13/07/2027 Spot Bond					0.00000	102.14630				0.00	0	30,000,00
Total SBT108 SPOT										0.00	0	30,000,00
Total For SBT108										0.00	0	30,000,00
SBT109 On 31/12/2027 Spot Bond					0.00000	100.94022				0.00	0	40,000,00
Total SBT109 SPOT										0.00	0	40,000,00
Total For SBT109										0.00	0	40,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	102.01632				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.14402				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.32500	102.40009	9.32500	102.37445				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.20616				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.97194				0.00	0	1,334,000,00
Total SBT206 SPOT										0.00	0	1,334,000,00
Total For SBT206										0.00	0	1,334,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	105.45413				0.00	0	300,000,00
Total SBT207 SPOT										0.00	0	300,000,00
Total For SBT207										0.00	0	300,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	103.81232				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.67460				0.00	0	15,000,00
Total SBT209 SPOT										0.00	0	15,000,00

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 SBT209										0.00	0	15,000,00
SLI5 On 16/08/2026 Spot Bond					0.00000	102.19713				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.94265				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.22000	100.32563	9.22000	100.30106				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.93032				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.65235				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.63270				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.69150				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.73093				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.71126				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.67198				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.73076				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.77020				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.76035				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.75052				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.80926				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.16500	103.92781	9.16500	103.90221				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.43264				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	102.06501				0.00	0	650,000,00
Total SNT06 SPOT										0.00	0	650,000,00
Total For SNT06										0.00	0	650,000,00
SOL01 On 17/10/2025 Spot Bond					0.00000	100.23977				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	100.75399				0.00	500,000,000	960,000,00
Total SOL02 SPOT										0.00	500,000,000	960,000,00
Total For SOL02										0.00	500,000,000	960,000,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.97729				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.38132				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.40289				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA16 On 21/08/2025 Spot Bond					0.00000	101.38312				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA17 On 21/08/2027 Spot Bond					0.00000	101.40817				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	101.26137				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	101.65919				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG007 On 18/06/2024 Spot Bond					0.00000	101.50025				0.00	0	250,000,00
Total SPG007 SPOT										0.00	0	250,000,00
Total For SPG007										0.00	0	250,000,00
SPG009 On 15/10/2024 Spot Bond					0.00000	100.74705				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	102.02509				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG011 On 12/07/2025 Spot Bond					0.00000	100.32794				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC03 On 12/07/2023 Spot Bond					0.00000	100.31945				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.12092				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.77630				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			4.85000	4.85000	4.85000	161.02018				0.00	0	
Total SSN011 SPOT										0.00	0	

Contract 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 SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			8.24500	108.43986	8.24500	108.41580				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			9.71000	87.92205	9.71000	87.89903				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	100.21530				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.32424				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			8.87000	103.44870	8.87000	103.42403				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.40000	115.55486	5.40000	115.52413				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	100.81937				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	99.87997				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.85836				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.74000	4.74000	4.74000	325.47557				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.25500	4.25500	4.25500	162.88872				0.00	0	624,579,05
Total SSN062 SPOT										0.00	0	624,579,05
Total For SSN062										0.00	0	624,579,05
SSN06: On 31/01/2038 Spot Bond			5.60000	5.60000	5.60000	112.81073				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			5.04000	5.04000	5.04000	114.36795				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.93000	4.93000	4.93000	211.25083				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	101.47499				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	101.45735				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 15/06/2023 Spot Bond					0.00000	101.06043				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	101.04451				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	112.19816				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	101.73847				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.95591				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.32887				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	101.49780				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 12/09/2025 Spot Bond					0.00000	101.17431				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.83703				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.31500	5.31500	5.31500	231.68098				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.04681				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.36789				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.26860				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.45500	87.92679	10.45500	87.90244				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.02131				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.91000	211.50309	4.91000	211.44929				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.49500	228.15243	5.49500	228.09082		5,495,000,000,000.00		1,000,000,000	500,000,000	
Total SSN105 SPOT								5,495,000,000,000.00		1,000,000,000	500,000,000	
Total For SSN105								5,495,000,000,000.00		1,000,000,000	500,000,000	
SSN10: On 10/02/2023 Spot Bond					0.00000	101.66384				0.00	0	
Total SSN107 SPOT										0.00	0	

Contract 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 SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	95.57790				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12 On 11/03/2023 Spot Bond					0.00000	101.05076				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	101.24218				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	97.22734				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	98.15765				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	98.71468				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15 On 21/02/2024 Spot Bond					0.00000	101.32014				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16 On 08/06/2023 Spot Bond					0.00000	101.10335				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17 On 28/02/2025 Spot Bond					0.00000	102.02277				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17 On 28/02/2027 Spot Bond					0.00000	108.01366				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17 On 31/03/2046 Spot Bond			4.76930	111.05795	4.76930	111.03011				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17 On 31/12/2050 Spot Bond			4.76500	45.67453	4.76500	111.25362				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN176 On 28/09/2027 Spot Bond					0.00000	100.82567				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN178 On 16/02/2023 Spot Bond					0.00000	101.40645				0.00	0	
Total SSN179 SPOT										0.00	0	
Total For SSN179										0.00	0	
SSN179 On 09/06/2024 Spot Bond					0.00000	101.06092				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN180 On 14/03/2023 Spot Bond					0.00000	100.96476				0.00	0	
Total SSN181 SPOT										0.00	0	
Total For SSN181										0.00	0	
SSN181 On 20/03/2023 Spot Bond					0.00000	100.83894				0.00	0	
Total SSN182 SPOT										0.00	0	
Total For SSN182										0.00	0	
SSN182 On 18/02/2024 Spot Bond					0.00000	100.19863				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.75099				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	101.44061				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	104.36830				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.76000	103.48157	8.76000	103.45719				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.46911				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A11 On 21/02/2024 Spot Bond					0.00000	101.45758				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.39321				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.48861				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.42785				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.14305				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.42785				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			6.89000	103.97950	6.89000	103.96037				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.40000	104.19139	7.40000	104.17082				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.32732				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.37686				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.43692				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.40084				0.00	0	
Total T18A22 SPOT										0.00	0	

Contract 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 T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			8.97000	105.10562	8.97000	103.28612				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.79115				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.94455				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.65297				0.00	0	2,500,000,00
Total TFS154 SPOT										0.00	0	2,500,000,00
Total For TFS154										0.00	0	2,500,000,00
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.38363				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.63819				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.08144				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS16z On 27/05/2024 Spot Bond					0.00000	101.62517				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.21761				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.12977				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.15433				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.51248				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.28915				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	101.16351				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17€ On 30/11/2026 Spot Bond					0.00000	101.04022				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.36261				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.46594				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A 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	
TH16A On 21/08/2024 Spot Bond					0.00000	101.42808				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.17000	104.12035	8.17000	104.09769				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.43707				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.43168				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.44000	102.95892	5.44000	102.94391				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16B On 21/08/2024 Spot Bond					0.00000	101.47124				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.68030				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.53955				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.52697				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.61324				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.58988				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.91318				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	102.06571				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.97599				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.50869				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.48175				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.47277				0.00	0	
Total TH17B3 SPOT										0.00	0	

Contract 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 TH17B3										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.57334				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.53204				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.52665				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.90351				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.83715				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.79589				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O On 21/05/2023 Spot Bond					0.00000	101.32919				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	101.47286				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	101.24801				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	101.59862				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	101.52132				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	101.77816				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.68188				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.32740				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	101.30933				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.07000	104.54548	9.07000	104.51986				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	103.24319				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.25854				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.74000	103.47417	8.74000	103.44986				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.52302				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.84180				0.00	0	50,000,00
Total TL30 SPOT										0.00	0	50,000,00
Total For TL30										0.00	0	50,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	101.78975				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	102.13923				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN23 On 06/11/2023 Spot Bond			9.52000	103.34856	9.52000	103.32201				0.00	0	307,700,00
Total TN23 SPOT										0.00	0	307,700,00
Total For TN23										0.00	0	307,700,00
TN23/R On 06/11/2023 Spot Bond			100.00000	60.61631	100.00000	60.48067				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.27000	104.65854	9.27000	104.63277			30,776,400,000,000.00		3,320,000,000	1,719,209,50
Total TN25 SPOT									30,776,400,000,000.00		3,320,000,000	1,719,209,50
Total For TN25									30,776,400,000,000.00		3,320,000,000	1,719,209,50
TN25/R On 19/08/2025 Spot Bond			100.00000	24.87448	100.00000	24.81973				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			10.58000	95.59776	10.58000	95.57054			56,074,000,000,000.00		5,300,000,000	21,100,712,90
Total TN27 SPOT									56,074,000,000,000.00		5,300,000,000	21,100,712,90
Total For TN27									56,074,000,000,000.00		5,300,000,000	21,100,712,90
TN27/R On 14/11/2027 Spot Bond			100.00000	12.36934	100.00000	12.34167				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.72000	102.81080	10.72000	102.78163				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.35000	98.85089	11.35000	98.82093			20,430,000,000,000.00		1,800,000,000	25,029,142,80
Total TN30 SPOT									20,430,000,000,000.00		1,800,000,000	25,029,142,80
Total For TN30									20,430,000,000,000.00		1,800,000,000	25,029,142,80
TN30/R On 09/10/2030 Spot Bond			8.00000	117.31356	8.00000	117.28829				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.21200	100.17700	12.21200	100.14473				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.49000	90.91071	12.49000	90.88045			15,487,600,000,000.00		1,240,000,000	651,795,40
Total TN40 SPOT									15,487,600,000,000.00		1,240,000,000	651,795,40
Total For TN40									15,487,600,000,000.00		1,240,000,000	651,795,40
TN40/R On 09/10/2040 Spot Bond			10.75000	103.21493	10.75000	103.18523				0.00	0	
Total TN40/R214 SPOT										0.00	0	

Contract 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 TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.92554				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	102.04263				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.91500	103.43595	5.91500	104.18506				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.05634				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.88188				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.83462				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.90771				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.29000	101.73065	7.29000	101.71064				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	100.32295				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A4 On 13/04/2024 Spot Bond			8.87000	103.06064	8.87000	103.03607				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	100.32295				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond			8.30000	102.84985	8.30000	102.82688				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.12383				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.72254				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.96363				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.93368				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.12811				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.12811				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	99.77266				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	99.65661				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	99.16547				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.27567				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	99.85234				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.28430				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC427 On 28/01/2023 Spot Bond					0.00000	99.91948				0.00	0	
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
TWC428 On 03/03/2023 Spot Bond					0.00000	101.21448				0.00	0	
Total TWC428 SPOT										0.00	0	
Total For TWC428										0.00	0	
TWC429 On 27/02/2023 Spot Bond					0.00000	101.29436				0.00	0	
Total TWC429 SPOT										0.00	0	
Total For TWC429										0.00	0	
TWC430 On 08/03/2023 Spot Bond					0.00000	101.12097				0.00	0	
Total TWC430 SPOT										0.00	0	
Total For TWC430										0.00	0	
TWC431 On 01/04/2023 Spot Bond					0.00000	99.87928				0.00	0	
Total TWC431 SPOT										0.00	0	
Total For TWC431										0.00	0	
TWC432 On 13/04/2023 Spot Bond					0.00000	100.40490				0.00	0	
Total TWC432 SPOT										0.00	0	
Total For TWC432										0.00	0	
TWC433 On 13/04/2023 Spot Bond					0.00000	100.29533				0.00	0	
Total TWC433 SPOT										0.00	0	
Total For TWC433										0.00	0	
TWC434 On 17/04/2023 Spot Bond					0.00000	100.21048				0.00	0	
Total TWC434 SPOT										0.00	0	
Total For TWC434										0.00	0	
TWC435 On 17/04/2023 Spot Bond					0.00000	100.32456				0.00	0	
Total TWC435 SPOT										0.00	0	
Total For TWC435										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.59000	106.21645	10.59000	106.18619				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A01 On 15/05/2024 Spot Bond					0.00000	101.58367				0.00	0	
Total UU1A01 SPOT										0.00	0	

Contract 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 UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.65535				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	101.61314				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.74076				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	101.03500				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.15261				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0: On 15/05/2026 Spot Bond			10.05500	10.05500	10.05500	101.70484				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.77021				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.81733				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	102.02536				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	102.06459				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	101.30078				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
VKE11: On 20/04/2023 Spot Bond					0.00000	100.28885				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.71930			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.57235			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	102.33792			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.46048			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.54916			0.00	0	
Total VKE19 SPOT									0.00	0	
Total For VKE19									0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.42080			0.00	0	
Total VKE20 SPOT									0.00	0	
Total For VKE20									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.85828			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									2.23e+017	526,109,656,624	345,091,314,80
Total for SPOT :									2.23e+017	526,109,656,624	345,091,314,80
Total Futures									2.23e+017	526,109,715,675	345,093,139,80
Total Options									0.00	0	145,67
Grand Total:									2.23e+017	526,109,715,675	345,093,285,50