



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: 26/01/2023

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			11.69235	77.88308	11.74430	77.62813			0.00	0	
ES33	On	04/05/2023	Bond Future			11.83585	75.60765	11.88983	75.34830			0.00	0	
ES33	On	03/08/2023	Bond Future			11.96597	77.17074	12.02212	76.90635			0.00	0	35
ES33	On	02/11/2023	Bond Future			12.09738	75.01003	12.15585	74.74022			0.00	0	
ES33	On	01/02/2024	Bond Future			12.27216	76.45027	12.33330	76.17486			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	02/02/2023	Bond Future			12.11110	75.71941	12.14279	75.53737			0.00	0	
ES42	On	04/05/2023	Bond Future			12.24701	72.93309	12.27984	72.74809			0.00	0	
ES42	On	03/08/2023	Bond Future			12.36832	74.44177	12.40233	74.25328			0.00	0	4,00
ES42	On	02/11/2023	Bond Future			12.49042	71.75651	12.52573	71.56414			0.00	0	
ES42	On	01/02/2024	Bond Future			12.64209	73.13153	12.67889	72.93500			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			166.25839	166.25839	166.25689	166.25689			99,755,034.00	600	5,90

an
est

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

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			169.50019	169.50019	169.49992	169.49992			101,700,114.00	600	5,21
I2025	On	03/08/2023	Bond Future			171.26287	171.26287	171.26321	171.26321			0.00	0	2'
I2025	On	02/11/2023	Bond Future			174.89088	174.89088	174.89154	174.89154			0.00	0	
I2025	On	01/02/2024	Bond Future			176.47317	176.47317	176.47297	176.47297			0.00	0	
Total I2025 Future												201,455,148.00	1,200	11,42
Total For I2025												201,455,148.00	1,200	11,42
I2029	On	02/02/2023	Bond Future			120.58538	120.58538	120.58150	120.58150			33,763,906.40	280	8:
I2029	On	04/05/2023	Bond Future			121.64000	121.64000	121.63693	121.63693			34,059,200.00	280	1,0:
I2029	On	03/08/2023	Bond Future			124.15396	124.15396	124.15138	124.15138			0.00	0	7:
I2029	On	02/11/2023	Bond Future			125.45630	125.45630	125.45387	125.45387			0.00	0	
I2029	On	01/02/2024	Bond Future			127.87202	127.87202	127.86887	127.86887			0.00	0	
Total I2029 Future												67,823,106.40	560	2,55
Total For I2029												67,823,106.40	560	2,55
I2033	On	02/02/2023	Bond Future			115.32597	115.32597	115.21952	115.21952			50,743,426.80	440	9:
I2033	On	04/05/2023	Bond Future			116.18881	116.18881	116.08115	116.08115			51,123,076.40	440	1,4:
I2033	On	03/08/2023	Bond Future			118.58990	118.58990	118.48050	118.48050			0.00	0	6,1:
I2033	On	02/11/2023	Bond Future			119.68445	119.68445	119.57289	119.57289			0.00	0	
I2033	On	01/02/2024	Bond Future			121.98921	121.98921	121.87497	121.87497			0.00	0	
Total I2033 Future												101,866,503.20	880	8,56
Total For I2033												101,866,503.20	880	8,56
I2038	On	02/02/2023	Bond Future			126.89799	126.89799	129.14077	129.14077			35,531,437.20	280	1,2:
I2038	On	04/05/2023	Bond Future			129.37247	129.37247	131.65990	131.65990			36,224,291.60	280	4,6:
I2038	On	03/08/2023	Bond Future			130.08831	130.08831	132.42359	132.42359			0.00	0	
I2038	On	02/11/2023	Bond Future			132.84431	132.84431	135.22925	135.22925			0.00	0	
I2038	On	01/02/2024	Bond Future			133.39274	133.39274	135.82293	135.82293			0.00	0	
Total I2038 Future												71,755,728.80	560	5,85
Total For I2038												71,755,728.80	560	5,85
I2046	On	02/02/2023	Bond Future			112.37394	112.37394	113.80190	113.80190			0.00	0	5,4:
I2046	On	04/05/2023	Bond Future			112.52767	112.52767	113.98425	113.98425			0.00	0	17,3:
I2046	On	03/08/2023	Bond Future			114.85348	114.85348	116.34064	116.34064			0.00	0	
I2046	On	02/11/2023	Bond Future			115.20057	115.20057	116.71940	116.71940			0.00	0	
I2046	On	01/02/2024	Bond Future			117.41739	117.41739	118.96502	118.96502			0.00	0	
Total I2046 Future												0.00	0	22,75
Total For I2046												0.00	0	22,75
I2050	On	02/02/2023	Bond Future			114.25397	114.25397	113.84369	113.84369			0.00	0	3,2'
I2050	On	04/05/2023	Bond Future			116.48180	116.48180	116.06432	116.06432			0.00	0	13,11
I2050	On	03/08/2023	Bond Future			116.71076	116.71076	116.28514	116.28514			0.00	0	
I2050	On	02/11/2023	Bond Future			119.18345	119.18345	118.74890	118.74890			0.00	0	

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			119.24031	119.24031	118.79686	118.79686			0.00	0	
Total I2050 Future												0.00	0	16,38
Total For I2050												0.00	0	16,38
R186	On	02/02/2023	Bond Future			8.08909	109.23744	8.17022	108.95994		4.69	13,654,680.00	125	42,4
R186	On	04/05/2023	Bond Future			8.11524	111.34029	8.20287	111.05827		4.79	13,917,536.25	125	100,26
R186	On	03/08/2023	Bond Future			8.10069	108.30913	8.19585	108.02182		4.51	0.00	0	
R186	On	02/11/2023	Bond Future			8.06137	110.57981	8.16533	110.28669		4.29	0.00	0	1,2
R186	On	01/02/2024	Bond Future			8.09712	107.37710	8.21179	107.07782		3.99	0.00	0	
Total R186 Future												27,572,216.25	250	143,94
R186	On	02/02/2023	Bond Future	8.34	Put			102.91000	0.10291	42,860	4.83	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			627.77000	0.62777	838,130	4.80	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			117.80000	0.11780	50,660	4.80	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			654.08000	0.65408	868,040	4.81	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			110.17000	0.11017	46,630	4.81	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			680.75000	0.68075	898,200	4.83	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			2,383.68000	2.38368	2,596,920	5.02	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			423.56000	0.42356	354,780	5.02	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			2,408.12000	2.40812	2,622,260	5.02	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			416.61000	0.41661	348,730	5.02	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			2,432.64000	2.43264	2,647,680	5.03	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			409.76000	0.40976	342,780	5.03	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Call			1,380.58000	1.38058	1,543,340	4.83	0.00	0	20
R186	On	04/05/2023	Bond Future	8.36	Put			877.20000	0.87720	757,940	4.83	0.00	0	20
R186	On	03/08/2023	Bond Future	9.75	Put			261.00000	0.26100	224,930	5.29	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			4,768.18000	4.76818	5,018,700	5.28	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			266.91000	0.26691	230,120	5.28	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			4,793.84000	4.79384	5,044,720	5.29	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			264.02000	0.26402	227,590	5.29	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			4,819.36000	4.81936	5,070,600	5.29	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			3,482.50000	3.48250	3,698,130	4.72	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			755.83000	0.75583	678,340	4.72	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			3,978.26000	3.97826	4,205,190	4.83	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			627.40000	0.62740	561,210	4.83	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			4,000.29000	4.00029	4,227,670	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			622.40000	0.62240	556,660	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			4,022.34000	4.02234	4,250,170	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			617.43000	0.61743	552,140	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			6,370.79000	6.37079	6,633,510	5.25	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			255.89000	0.25589	225,490	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 Interr
R186	On	01/02/2024	Bond Future	9.50	Put		724.03000	0.72403	652,320	4.57	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call		4,033.90000	4.03390	4,261,890	4.58	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put		718.97000	0.71897	647,680	4.58	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call		4,054.22000	4.05422	4,282,630	4.58	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put		714.27000	0.71427	643,400	4.58	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call		4,013.93000	4.01393	4,241,500	4.57	0.00	0	
Total R186 Option											0.00	0	3,83
Total For R186											27,572,216.25	250	147,77
R197	On	02/02/2023	Bond Future			329.02534	329.02534	329.01846	329.01846		0.00	0	87
R197	On	04/05/2023	Bond Future			335.44087	335.44087	335.43630	335.43630		0.00	0	21
R197	On	03/08/2023	Bond Future			333.30554	333.30554	333.30209	333.30209		0.00	0	
R197	On	02/11/2023	Bond Future			340.36720	340.36720	340.36429	340.36429		0.00	0	
Total R197 Future											0.00	0	1,11
Total For R197											0.00	0	1,11
R202	On	02/02/2023	Bond Future			247.49306	247.49306	247.26509	247.26509		0.00	0	1,24
R202	On	04/05/2023	Bond Future			252.31896	252.31896	252.08812	252.08812		0.00	0	4,90
R202	On	03/08/2023	Bond Future			252.71694	252.71694	252.48241	252.48241		0.00	0	41
R202	On	02/11/2023	Bond Future			258.07060	258.07060	257.83177	257.83177		0.00	0	
R202	On	01/02/2024	Bond Future			258.09418	258.09418	257.84931	257.84931		0.00	0	
Total R202 Future											0.00	0	6,60
Total For R202											0.00	0	6,60
R2030	On	02/02/2023	Bond Future			9.60810	92.10733	9.66943	91.81694	9.83	52,961,714.75	575	34,47
R2030	On	04/05/2023	Bond Future			9.70027	93.88042	9.76453	93.58513	10.26	53,981,241.50	575	83,74
R2030	On	03/08/2023	Bond Future			9.77628	91.79099	9.84382	91.49003	9.67	0.00	0	5,67
R2030	On	02/11/2023	Bond Future			9.83794	93.71553	9.90893	93.40848	9.20	0.00	0	14
R2030	On	01/02/2024	Bond Future			9.95016	91.49179	10.02518	91.17843	8.87	0.00	0	
Total R2030 Future											106,942,956.25	1,150	123,93
R2030	On	02/02/2023	Bond Future	11.12	Put		0.02000	0.00002	0,000	13.00	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call		6,714.11000	6.71411	7,004,480	13.08	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		104.78000	0.10478	54,000	10.48	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		1,644.40000	1.64440	1,886,310	10.51	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Put		2,840.58000	2.84058	2,550,580	7.64	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call		8,366.85000	8.36685	8,657,240	13.83	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put		0.00000	0.00000	0,000	13.83	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call		6,542.24000	6.54224	6,832,610	13.00	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put		286.27000	0.28627	176,110	9.97	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call		1,001.52000	1.00152	1,193,020	10.05	0.00	0	31
R2030	On	02/02/2023	Bond Future	11.16	Put		0.02000	0.00002	0,000	13.08	0.00	0	31

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			7,524.45000	7.52445	7,814,840	13.44	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			0.00000	0.00000	0,000	13.44	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			1,603.93000	1.60393	1,843,540	10.48	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			2,261.37000	2.26137	1,974,200	8.09	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			496.95000	0.49695	618,940	9.57	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			98.99000	0.09899	50,510	10.51	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			1,685.07000	1.68507	1,929,230	10.54	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			93.42000	0.09342	47,190	10.54	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			900.65000	0.90065	1,080,880	9.97	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Call			868.07000	0.86807	1,044,420	9.94	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			300.56000	0.30056	186,520	9.94	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			246.71000	0.24671	147,820	10.05	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			1,405.80000	1.40580	1,632,660	10.35	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			138.43000	0.13843	74,900	10.35	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			8.88000	0.00888	12,100	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			4,177.04000	4.17704	3,886,650	6.61	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			0.49000	0.00049	0,660	7.48	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			3,036.61000	3.03661	2,746,390	7.48	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			1.14000	0.00114	1,530	7.64	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.66	Put			541.53000	0.54153	373,130	9.57	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.54	Call			4,266.12000	4.26612	4,483,550	10.94	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			795.26000	0.79526	717,400	10.94	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			4,641.12000	4.64112	4,866,640	11.05	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.42	Call			3,868.96000	3.86896	4,076,860	10.83	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put			924.21000	0.92421	836,820	10.83	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			4,199.14000	4.19914	4,415,030	10.92	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			93.47000	0.09347	80,430	12.13	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call			11,566.86000	11.56686	11,856,200	12.13	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			37.71000	0.03771	31,760	12.13	0.00	0	47
R2030	On	04/05/2023	Bond Future	9.67	Call			1,780.16000	1.78016	1,914,090	10.21	0.00	0	47
R2030	On	04/05/2023	Bond Future	9.67	Put			2,214.96000	2.21496	2,053,600	10.21	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			2,034.10000	2.03410	2,179,910	10.28	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			691.46000	0.69146	621,690	11.05	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			7,156.99000	7.15699	7,419,290	11.72	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put			277.91000	0.27791	244,920	11.72	0.00	0	18
R2030	On	04/05/2023	Bond Future	9.03	Call			712.57000	0.71257	781,540	9.98	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			4,160.36000	4.16036	3,934,040	9.98	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			1,587.27000	1.58727	1,711,410	10.16	0.00	0	18
R2030	On	04/05/2023	Bond Future	10.52	Put			815.69000	0.81569	736,290	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		4,232.58000	4.23258	4,449,250	10.93	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		805.41000	0.80541	726,790	10.93	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		189.37000	0.18937	165,610	12.00	0.00	0	3%
R2030	On	04/05/2023	Bond Future	12.04	Call		9,818.54000	9.81854	10,100,790	12.13	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put		2,438.45000	2.43845	2,267,300	10.16	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Put		1,963.20000	1.96320	1,813,720	10.28	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call		2,601.02000	2.60102	2,769,970	10.45	0.00	0	1.0%
R2030	On	04/05/2023	Bond Future	10.00	Put		1,529.16000	1.52916	1,402,820	10.45	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Call		11,831.79000	11.83179	12,121,850	12.13	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		32.58000	0.03258	27,350	12.13	0.00	0	3%
R2030	On	04/05/2023	Bond Future	11.62	Call		8,221.72000	8.22172	8,493,250	12.00	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		664.10000	0.66410	610,510	10.83	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		7,058.05000	7.05805	7,305,830	10.84	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		658.13000	0.65813	604,950	10.84	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		7,092.54000	7.09254	7,340,730	10.85	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		652.05000	0.65205	599,280	10.85	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		3,987.77000	3.98777	4,182,390	9.98	0.00	0	1.0%
R2030	On	03/08/2023	Bond Future	12.89	Call		12,479.34000	12.47934	12,768,520	11.44	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		110.80000	0.11080	99,020	11.44	0.00	0	3%
R2030	On	03/08/2023	Bond Future	11.34	Call		7,023.43000	7.02343	7,270,800	10.83	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Put		1,556.03000	1.55603	1,449,690	9.98	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		4,743.13000	4.74313	4,954,560	10.20	0.00	0	3%
R2030	On	03/08/2023	Bond Future	10.65	Put		1,244.87000	1.24487	1,155,340	10.20	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		11,417.06000	11.41706	11,701,180	11.44	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		168.40000	0.16840	151,560	11.44	0.00	0	1.0%
R2030	On	02/11/2023	Bond Future	10.80	Put		1,617.41000	1.61741	1,521,810	9.81	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		5,393.88000	5.39388	5,605,860	9.82	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		1,606.11000	1.60611	1,511,040	9.82	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		5,423.58000	5.42358	5,636,080	9.83	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		1,594.89000	1.59489	1,500,340	9.83	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		5,364.24000	5.36424	5,575,690	9.81	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Call		6,804.03000	6.80403	7,034,620	9.89	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,485.13000	1.48513	1,402,360	9.89	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call		6,833.85000	6.83385	7,064,850	9.90	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,476.31000	1.47631	1,393,950	9.90	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		6,863.70000	6.86370	7,095,110	9.91	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		1,467.53000	1.46753	1,385,580	9.91	0.00	0	
Total R2030 Option											0.00	0	19,9%
Total For R2030											106,942,956.25	1,150	143,8%

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			10.25390	91.21553	10.29030	91.01982		11.79	5,929,009.45	65	52,00
R2032	On	04/05/2023			10.35581	88.81165	10.39366	88.61282		13.16	530,827,232.05	5,977	181,60
R2032	On	03/08/2023			10.44155	90.62675	10.48096	90.42428		12.38	0.00	0	2,60
R2032	On	02/11/2023			10.52381	88.36551	10.56493	88.15897		11.92	0.00	0	
R2032	On	01/02/2024			10.64672	90.04262	10.68983	89.83162		10.70	0.00	0	
Total R2032 Future											536,756,241.50	6,042	236,20
R2032	On	02/02/2023	9.31	Call			0.00000	0.00000	0,000	8.48	0.00	0	40
R2032	On	02/02/2023	9.31	Put			5,476.65000	5.47665	5,280,940	8.48	0.00	0	
R2032	On	02/02/2023	9.92	Put			2,074.45000	2.07445	1,881,090	10.75	0.00	0	
R2032	On	02/02/2023	12.75	Call			11,993.19000	11.99319	12,188,900	16.50	0.00	0	
R2032	On	02/02/2023	12.75	Put			0.00000	0.00000	0,000	16.50	0.00	0	70
R2032	On	02/02/2023	11.50	Call			6,191.06000	6.19106	6,386,490	14.92	0.00	0	
R2032	On	02/02/2023	11.50	Put			0.38000	0.00038	0,100	14.92	0.00	0	8,00
R2032	On	02/02/2023	11.69	Call			7,110.06000	7.11006	7,305,710	15.32	0.00	0	
R2032	On	02/02/2023	11.69	Put			0.08000	0.00008	0,020	15.32	0.00	0	
R2032	On	02/02/2023	11.84	Call			7,826.06000	7.82606	8,021,750	15.64	0.00	0	
R2032	On	02/02/2023	11.84	Put			0.02000	0.00002	0,000	15.64	0.00	0	50
R2032	On	02/02/2023	10.50	Call			1,369.34000	1.36934	1,488,620	12.50	0.00	0	
R2032	On	02/02/2023	10.50	Put			252.86000	0.25286	176,430	12.50	0.00	0	40
R2032	On	02/02/2023	10.67	Call			2,112.33000	2.11233	2,267,880	12.96	0.00	0	70
R2032	On	02/02/2023	10.67	Put			104.42000	0.10442	64,260	12.96	0.00	0	
R2032	On	02/02/2023	11.45	Call			5,947.01000	5.94701	6,142,320	14.82	0.00	0	
R2032	On	02/02/2023	11.45	Put			0.56000	0.00056	0,160	14.82	0.00	0	8,00
R2032	On	02/02/2023	10.38	Call			919.76000	0.91976	1,006,810	12.16	0.00	0	
R2032	On	02/02/2023	10.38	Put			439.88000	0.43988	331,220	12.16	0.00	0	
R2032	On	02/02/2023	10.39	Call			954.13000	0.95413	1,043,970	12.19	0.00	0	
R2032	On	02/02/2023	10.39	Put			420.97000	0.42097	315,100	12.19	0.00	0	
R2032	On	02/02/2023	10.40	Call			989.15000	0.98915	1,081,760	12.22	0.00	0	
R2032	On	02/02/2023	10.40	Put			402.75000	0.40275	299,650	12.22	0.00	0	
R2032	On	02/02/2023	10.16	Call			331.96000	0.33196	362,910	11.51	0.00	0	
R2032	On	02/02/2023	10.16	Put			1,035.22000	1.03522	870,460	11.51	0.00	0	40
R2032	On	02/02/2023	10.22	Call			458.91000	0.45891	503,200	11.70	0.00	0	50
R2032	On	02/02/2023	9.47	Call			0.04000	0.00004	0,030	9.10	0.00	0	50
R2032	On	02/02/2023	9.47	Put			4,552.94000	4.55294	4,357,220	9.10	0.00	0	
R2032	On	02/02/2023	9.92	Call			56.41000	0.05641	58,760	10.75	0.00	0	70
R2032	On	02/02/2023	10.22	Put			837.42000	0.83742	686,000	11.70	0.00	0	
R2032	On	02/02/2023	10.30	Call			667.62000	0.66762	732,480	11.93	0.00	0	8,00
R2032	On	02/02/2023	10.30	Put			615.56000	0.61556	484,710	11.93	0.00	0	
R2032	On	04/05/2023	10.88	Call			3,919.64000	3.91964	4,042,620	13.61	0.00	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
R2032	On	04/05/2023	Bond Future	10.88	Put			1,416.67000	1.41667	1,340,820	13.61	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			3,954.22000	3.95422	4,077,790	13.62	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			1,400.78000	1.40078	1,325,520	13.62	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Call			0.00000	0.00000	4,471,900	13.75	0.00	0	
R2032	On	04/05/2023	Bond Future	10.53	Call			2,791.38000	2.79138	2,891,930	13.20	0.00	0	7:
R2032	On	04/05/2023	Bond Future	10.53	Put			2,080.06000	2.08006	1,981,780	13.20	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call			3,065.24000	3.06524	3,171,790	13.30	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put			1,888.51000	1.88851	1,796,230	13.30	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			3,885.19000	3.88519	4,007,560	13.59	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put			37.54000	0.03754	33,540	15.61	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.87	Put			1,432.73000	1.43273	1,356,270	13.59	0.00	0	
R2032	On	04/05/2023	Bond Future	9.85	Call			0.00000	0.00000	1,230,570	12.57	7,998,705.00	6,500	6,500
R2032	On	04/05/2023	Bond Future	9.85	Put			0.00000	0.00000	3,945,170	12.57	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Call			1,518.39000	1.51839	1,584,660	12.69	0.00	0	7:
R2032	On	04/05/2023	Bond Future	10.03	Put			3,453.38000	3.45338	3,320,820	12.69	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Put			0.00000	0.00000	1,167,020	13.75	15,171,260.00	13,000	13,000
R2032	On	04/05/2023	Bond Future	11.06	Call			4,559.40000	4.55940	4,692,720	13.83	0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Put			1,153.91000	1.15391	1,088,400	13.83	0.00	0	7:
R2032	On	04/05/2023	Bond Future	11.37	Call			5,733.45000	5.73345	5,882,280	14.22	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put			803.01000	0.80301	753,010	14.22	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			14,224.19000	14.22419	14,419,020	15.61	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Put			1,056.70000	1.05670	1,010,380	13.87	0.00	0	
R2032	On	03/08/2023	Bond Future	9.60	Call			1,337.28000	1.33728	1,389,970	11.75	0.00	0	1,500
R2032	On	03/08/2023	Bond Future	9.60	Put			6,012.94000	6.01294	5,863,160	11.75	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			2,744.00000	2.74400	2,832,010	12.20	0.00	0	1,500
R2032	On	03/08/2023	Bond Future	10.30	Put			3,678.76000	3.67876	3,564,300	12.20	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call			7,397.26000	7.39726	7,548,750	13.70	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			7,434.26000	7.43426	7,586,070	13.71	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			1,183.19000	1.18319	1,132,530	13.71	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			7,471.31000	7.47131	7,623,440	13.73	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			1,173.72000	1.17372	1,123,380	13.73	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			7,955.83000	7.95583	8,111,980	13.87	0.00	0	5,000
R2032	On	03/08/2023	Bond Future	11.75	Put			1,192.74000	1.19274	1,141,760	13.70	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			2,324.88000	2.32488	2,248,740	12.38	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			5,562.42000	5.56242	5,692,060	12.36	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			2,356.22000	2.35622	2,279,320	12.36	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			5,594.59000	5.59459	5,724,600	12.37	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			2,340.65000	2.34065	2,264,120	12.37	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			5,626.53000	5.62653	5,756,930	12.38	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call			7,368.12000	7.36812	7,516,470	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		1,931.12000	1.93112	1,868,470	11.66	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		7,301.50000	7.30150	7,449,250	11.64	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		1,954.41000	1.95441	1,891,160	11.64	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		7,334.79000	7.33479	7,482,840	11.65	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		1,942.73000	1.94273	1,879,780	11.65	0.00	0	
Total R2032 Option											23,169,965.00	19,500	60,00
Total For R2032											559,926,206.50	25,542	296,26
R2035	On	02/02/2023	Bond Future			10.79959	91.10298	10.83107	90.91303	13.29	1,548,750.66	17	89,30
R2035	On	04/05/2023	Bond Future			10.90562	88.35371	10.93820	88.16080	14.82	4,240,978.08	48	151,96
R2035	On	03/08/2023	Bond Future			10.99887	90.15897	11.03266	89.96250	14.68	0.00	0	1,50
R2035	On	02/11/2023	Bond Future			11.09256	87.54240	11.12765	87.34201	14.53	0.00	0	12
R2035	On	01/02/2024	Bond Future			11.22509	89.20470	11.26173	89.00003	13.83	0.00	0	
Total R2035 Future											5,789,728.74	65	242,86
R2035	On	02/02/2023	Bond Future	9.81	Call			0.03000	0.00003	0,010	0.00	0	56
R2035	On	02/02/2023	Bond Future	11.94	Call			6,333.57000	6.33357	6,523,340	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			0.24000	0.00024	0,060	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			6,549.49000	6.54949	6,739,310	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			0.17000	0.00017	0,040	0.00	0	38
R2035	On	02/02/2023	Bond Future	13.22	Call			12,851.20000	12.85120	13,041,150	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			859.45000	0.85945	928,100	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			565.36000	0.56536	444,060	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,547.28000	1.54728	1,664,880	0.00	0	97
R2035	On	02/02/2023	Bond Future	11.05	Put			242.27000	0.24227	169,920	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,593.28000	1.59328	1,713,530	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			5,940.23000	5.94023	5,750,240	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			291.58000	0.29158	308,570	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			1,330.93000	1.33093	1,157,970	0.00	0	56
R2035	On	02/02/2023	Bond Future	10.86	Call			791.95000	0.79195	854,850	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			617.90000	0.61790	490,850	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			825.31000	0.82531	891,080	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			0.00000	0.00000	0,000	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Call			16.72000	0.01672	15,170	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Put			3,301.10000	3.30110	3,109,600	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			200.78000	0.20078	209,680	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			1,608.81000	1.60881	1,427,760	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			258.56000	0.25856	272,540	0.00	0	38
R2035	On	02/02/2023	Bond Future	11.06	Put			229.32000	0.22932	159,620	0.00	0	56
R2035	On	02/02/2023	Bond Future	9.81	Put			6,471.05000	6.47105	6,281,080	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			0.05000	0.00005	0,030	0.00	0	

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	02/02/2023	Bond Future	9.85	Put			6,205.11000	6.20511	6,015,140	12.13		0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			0.09000	0.00009	0,050	12.10		0.00	0	38
R2035	On	02/02/2023	Bond Future	10.64	Put			1,420.56000	1.42056	1,244,590	12.76		0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			591.21000	0.59121	467,030	13.09		0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			2,047.29000	2.04729	1,958,290	15.12		0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			3,611.44000	3.61144	3,715,990	15.13		0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put			3,782.43000	3.78243	3,653,690	14.27		0.00	0	
R2035	On	04/05/2023	Bond Future	11.05	Call			3,058.63000	3.05863	3,152,870	14.89		0.00	0	71
R2035	On	04/05/2023	Bond Future	11.87	Put			967.09000	0.96709	914,760	16.12		0.00	0	71
R2035	On	04/05/2023	Bond Future	12.46	Call			8,853.83000	8.85383	9,016,300	16.98		0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			480.39000	0.48039	449,950	16.98		0.00	0	38
R2035	On	04/05/2023	Bond Future	11.20	Call			3,575.71000	3.57571	3,679,620	15.12		0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Put			7,278.49000	7.27849	7,108,610	13.61		0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			1,343.35000	1.34335	1,395,940	14.06		0.00	0	45
R2035	On	04/05/2023	Bond Future	11.21	Put			2,025.40000	2.02540	1,937,040	15.13		0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call			3,647.33000	3.64733	3,752,500	15.15		0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			2,003.72000	2.00372	1,915,980	15.15		0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			1,750.13000	1.75013	1,814,300	14.27		0.00	0	38
R2035	On	04/05/2023	Bond Future	10.55	Call			1,629.71000	1.62971	1,690,600	14.20		0.00	0	71
R2035	On	04/05/2023	Bond Future	10.55	Put			3,968.13000	3.96813	3,836,110	14.20		0.00	0	
R2035	On	04/05/2023	Bond Future	11.05	Put			2,401.23000	2.40123	2,302,560	14.89		0.00	0	
R2035	On	04/05/2023	Bond Future	11.17	Call			3,469.57000	3.46957	3,571,580	15.07		0.00	0	45
R2035	On	04/05/2023	Bond Future	11.17	Put			2,114.35000	2.11435	2,023,450	15.07		0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call			494.77000	0.49477	517,800	13.61		0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call			12,121.86000	12.12186	12,300,610	17.75		0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			187.29000	0.18729	173,130	17.75		0.00	0	45
R2035	On	04/05/2023	Bond Future	11.80	Call			5,938.48000	5.93848	6,075,820	16.02		0.00	0	
R2035	On	04/05/2023	Bond Future	11.80	Put			1,048.28000	1.04828	992,710	16.02		0.00	0	1,000
R2035	On	04/05/2023	Bond Future	11.87	Call			6,237.13000	6.23713	6,377,710	16.12		0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Put			4,484.66000	4.48466	4,344,340	14.06		0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			1,835.52000	1.83552	1,772,890	15.60		0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call			7,135.80000	7.13580	7,270,010	15.61		0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			1,821.40000	1.82140	1,759,140	15.61		0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			7,175.04000	7.17504	7,309,600	15.62		0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			1,807.61000	1.80761	1,745,700	15.62		0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call			7,096.84000	7.09684	7,230,680	15.60		0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call			5,290.60000	5.29060	5,400,080	14.70		0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put			3,701.65000	3.70165	3,610,740	14.70		0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call			5,323.42000	5.32342	5,433,290	14.71		0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put			3,678.96000	3.67896	3,588,440	14.71		0.00	0	

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	02/11/2023	Bond Future	11.43	Call		5.35632000	5.35632	5,466,580	14.73	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		3.65639000	3.65639	3,566,260	14.73	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put		2.93229000	2.93229	2,861,240	14.51	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call		7.87714000	7.87714	8,010,170	14.49	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put		2.96429000	2.96429	2,892,650	14.49	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		7.91238000	7.91238	8,045,710	14.50	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		2.94824000	2.94824	2,876,900	14.50	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		7.94766000	7.94766	8,081,280	14.51	0.00	0	
Total R2035 Option											0.00	0	11,82
Total For R2035											5,789,728.74	65	254,70
R2037	On	02/02/2023	Bond Future			11.01410	82.43258	11.05045	82.21064	15.11	0.00	0	38,56
R2037	On	04/05/2023	Bond Future			11.12408	84.01943	11.16168	83.79385	16.03	9,242,137.30	110	60,58
R2037	On	03/08/2023	Bond Future			11.22437	81.47809	11.26334	81.24826	16.73	0.00	0	71,08
R2037	On	02/11/2023	Bond Future			11.31358	83.18667	11.35394	82.95222	15.76	0.00	0	
R2037	On	01/02/2024	Bond Future			11.43781	80.51180	11.47983	80.27243	15.83	0.00	0	
Total R2037 Future											9,242,137.30	110	170,21
R2037	On	02/02/2023	Bond Future	11.05	Call		715.21000	0.71521	786,480	14.76	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		717.96000	0.71796	567,290	14.76	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		880.08000	0.88008	967,540	14.85	0.00	0	51
R2037	On	02/02/2023	Bond Future	11.10	Put		578.96000	0.57896	444,480	14.85	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call		5,335.16000	5.33516	5,555,970	16.41	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put		1.67000	0.00167	0,540	16.41	0.00	0	51
R2037	On	02/02/2023	Bond Future	11.03	Call		654.71000	0.65471	719,770	14.72	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		779.47000	0.77947	622,590	14.72	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		684.56000	0.68456	752,710	14.74	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		748.28000	0.74828	594,490	14.74	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call		5,671.89000	5.67189	5,829,070	17.15	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put		1,200.09000	1.20009	1,131,690	17.15	0.00	0	71
R2037	On	04/05/2023	Bond Future	11.03	Call		2,365.87000	2.36587	2,459,580	15.70	0.00	0	41
R2037	On	04/05/2023	Bond Future	11.03	Put		3,159.89000	3.15989	3,028,020	15.70	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		3,220.41000	3.22041	3,334,930	16.11	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		2,398.33000	2.39833	2,287,270	16.11	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		3,254.51000	3.25451	3,369,780	16.13	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		2,373.47000	2.37347	2,263,160	16.13	0.00	0	
R2037	On	04/05/2023	Bond Future	10.95	Call		2,138.80000	2.13880	2,226,240	15.58	0.00	0	71
R2037	On	04/05/2023	Bond Future	10.95	Put		3,420.73000	3.42073	3,282,590	15.58	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Put		1,432.98000	1.43298	1,355,090	16.89	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		13,590.81000	13.59081	13,805,380	19.21	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		123.71000	0.12371	112,700	19.21	0.00	0	41

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	04/05/2023	Bond Future	11.32	Call		3,288.77000	3.28877	3,404,790	16.14	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		2,348.83000	2.34883	2,239,270	16.14	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		5,015.49000	5.01549	5,163,180	16.89	0.00	0	46
R2037	On	03/08/2023	Bond Future	10.30	Call		0.00000	0.00000	1,583,710	15.63	0.00	0	
R2037	On	03/08/2023	Bond Future	10.30	Put		0.00000	0.00000	7,323,970	15.63	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		0.00000	0.00000	3,161,400	16.10	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Put		0.00000	0.00000	4,503,250	16.10	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		6,856.34000	6.85634	7,010,490	17.61	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		2,035.10000	2.03510	1,959,420	17.61	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		6,894.81000	6.89481	7,049,380	17.62	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		2,019.80000	2.01980	1,944,540	17.62	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		6,933.53000	6.93353	7,088,520	17.63	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		2,004.81000	2.00481	1,929,970	17.63	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		5,175.21000	5.17521	5,301,390	15.83	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		3,993.47000	3.99347	3,885,200	15.83	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		5,207.53000	5.20753	5,334,170	15.84	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		3,969.08000	3.96908	3,861,270	15.84	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		5,142.68000	5.14268	5,268,400	15.82	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		4,017.71000	4.01771	3,908,980	15.82	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		7,732.31000	7.73231	7,886,350	16.44	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,208.05000	3.20805	3,122,720	16.44	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		7,767.46000	7.76746	7,921,850	16.45	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,191.00000	3.19100	3,106,020	16.45	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		7,802.37000	7.80237	7,957,100	16.46	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,173.76000	3.17376	3,089,120	16.46	0.00	0	
Total R2037 Option											0.00	0	3,76
Total For R2037											9,242,137.30	110	173,97
R2040	On	02/02/2023	Bond Future			11.16898	83.81710	11.21033	83.54617	16.15	42,160,001.30	503	87,22
R2040	On	04/05/2023	Bond Future			11.27786	85.43060	11.32062	85.15509	17.16	285,252,773.40	3,339	47,22
R2040	On	03/08/2023	Bond Future			11.37758	82.66769	11.42187	82.38691	17.96	124,166,870.38	1,502	91,62
R2040	On	02/11/2023	Bond Future			11.46642	84.40125	11.51225	84.11477	16.95	0.00	0	8
R2040	On	01/02/2024	Bond Future			11.58830	81.49891	11.63595	81.20655	17.08	244,496.73	3	
Total R2040 Future											451,824,141.81	5,347	226,20
R2040	On	02/02/2023	Bond Future	10.18	Call		0.03000	0.00003	0,020	14.67	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		7,179.65000	7.17965	6,908,710	14.67	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		0.77000	0.00077	0,210	18.12	0.00	0	38
R2040	On	02/02/2023	Bond Future	11.12	Call		526.39000	0.52639	588,030	15.91	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put		4.08000	0.00408	1,420	17.74	0.00	0	56
R2040	On	02/02/2023	Bond Future	10.96	Call		214.01000	0.21401	235,440	15.62	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 Interr
R2040	On	02/02/2023	Bond Future	10.93	Put		2,039.79000	2.03979	1,785,390	15.57	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		6,327.73000	6.32773	6,597,950	18.06	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		0.99000	0.00099	0,280	18.06	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		6,500.36000	6.50036	6,770,730	18.12	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		500.96000	0.50096	559,430	15.89	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		1,160.72000	1.16072	948,260	15.89	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		1,120.03000	1.12003	910,740	15.91	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call		727.30000	0.72730	813,080	16.04	0.00	0	56
R2040	On	02/02/2023	Bond Future	11.19	Put		860.33000	0.86033	675,180	16.04	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call		5,339.55000	5.33955	5,607,820	17.74	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		0.05000	0.00005	0,030	14.64	0.00	0	36
R2040	On	02/02/2023	Bond Future	10.21	Put		6,957.40000	6.95740	6,686,450	14.64	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		175.84000	0.17584	192,370	15.57	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Put		1,875.41000	1.87541	1,625,910	15.62	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		476.40000	0.47640	531,780	15.87	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		1,202.37000	1.20237	986,820	15.87	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		3,328.07000	3.32807	3,466,820	17.03	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		1,789.51000	1.78951	1,880,860	16.26	0.00	0	36
R2040	On	04/05/2023	Bond Future	12.05	Put		1,373.69000	1.37369	1,288,510	18.11	0.00	0	66
R2040	On	04/05/2023	Bond Future	12.78	Call		9,214.46000	9.21446	9,444,930	19.35	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		606.79000	0.60679	561,750	19.35	0.00	0	36
R2040	On	04/05/2023	Bond Future	11.41	Call		3,292.58000	3.29258	3,430,410	17.01	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		2,721.24000	2.72124	2,583,560	17.01	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put		8,451.05000	8.45105	8,209,010	15.74	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		2,693.18000	2.69318	2,556,420	17.03	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		3,363.90000	3.36390	3,503,570	17.04	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		2,665.55000	2.66555	2,529,710	17.04	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		1,348.54000	1.34854	1,422,570	16.04	0.00	0	46
R2040	On	04/05/2023	Bond Future	10.73	Put		5,283.49000	5.28349	5,082,010	16.04	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Put		2,530.84000	2.53084	2,399,570	17.13	0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Call		5,861.95000	5.86195	6,052,280	18.11	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Put		4,427.65000	4.42765	4,243,490	16.26	0.00	0	
R2040	On	04/05/2023	Bond Future	11.03	Call		2,081.02000	2.08102	2,182,780	16.41	0.00	0	66
R2040	On	04/05/2023	Bond Future	11.03	Put		3,981.98000	3.98198	3,808,230	16.41	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		513.34000	0.51334	546,810	15.74	0.00	0	36
R2040	On	04/05/2023	Bond Future	13.45	Call		12,375.60000	12.37560	12,627,130	20.47	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		283.89000	0.28389	259,910	20.47	0.00	0	46
R2040	On	04/05/2023	Bond Future	11.48	Call		3,545.37000	3.54537	3,689,610	17.13	0.00	0	46
R2040	On	03/08/2023	Bond Future	12.22	Call		7,205.40000	7.20540	7,391,040	19.06	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		2,390.44000	2.39044	2,295,300	19.06	0.00	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
R2040	On	03/08/2023	Bond Future	12.23	Call		7,245.60000	7.24560	7,431,760	19.08	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		2,373.14000	2.37314	2,278,520	19.08	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		7,165.04000	7.16504	7,350,170	19.05	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		2,407.64000	2.40764	2,311,990	19.05	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		4,708.43000	4.70843	4,570,040	16.75	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		5,162.61000	5.16261	5,311,270	16.77	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		4,680.13000	4.68013	4,542,310	16.77	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		5,195.90000	5.19590	5,345,130	16.78	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		4,651.69000	4.65169	4,514,440	16.78	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		5,129.10000	5.12910	5,277,190	16.75	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		7,929.31000	7.92931	8,112,290	17.77	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		3,849.21000	3.84921	3,739,830	17.77	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		7,965.64000	7.96564	8,149,050	17.78	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		3,829.11000	3.82911	3,720,160	17.78	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		8,002.02000	8.00202	8,185,860	17.79	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		3,809.12000	3.80912	3,700,600	17.79	0.00	0	
Total R2040 Option											0.00	0	6,28
Total For R2040											451,824,141.81	5,347	232,48
R2044	On	02/02/2023	Bond Future			11.22859	80.32159	11.24982	80.17993	17.24	0.00	0	35,98
R2044	On	04/05/2023	Bond Future			11.33279	81.86775	11.35468	81.72399	18.33	231,685,732.50	2,830	52,60
R2044	On	03/08/2023	Bond Future			11.42818	79.15726	11.45080	79.01095	19.23	0.00	0	21,47
R2044	On	02/11/2023	Bond Future			11.51300	80.81730	11.53638	80.66801	18.16	0.00	0	
R2044	On	01/02/2024	Bond Future			11.62864	77.97195	11.65295	77.81945	18.33	0.00	0	
Total R2044 Future											231,685,732.50	2,830	110,10
R2044	On	02/02/2023	Bond Future	12.00	Call		4,758.72000	4.75872	4,895,830	18.27	0.00	0	
R2044	On	02/02/2023	Bond Future	11.70	Call		2,981.61000	2.98161	3,096,650	17.65	0.00	0	1,70
R2044	On	02/02/2023	Bond Future	11.00	Put		1,902.05000	1.90205	1,753,690	16.29	0.00	0	
R2044	On	02/02/2023	Bond Future	11.75	Call		3,273.35000	3.27335	3,394,400	17.75	0.00	0	
R2044	On	02/02/2023	Bond Future	11.75	Put		52.69000	0.05269	32,080	17.75	0.00	0	2,50
R2044	On	02/02/2023	Bond Future	11.90	Call		4,162.94000	4.16294	4,295,900	18.06	0.00	0	
R2044	On	02/02/2023	Bond Future	11.90	Put		18.46000	0.01846	9,760	18.06	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		497.79000	0.49779	503,400	16.57	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put		8.70000	0.00870	4,150	18.27	0.00	0	4,00
R2044	On	02/02/2023	Bond Future	11.16	Call		523.52000	0.52352	530,510	16.58	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		1,125.68000	1.12568	991,010	16.58	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Call		635.03000	0.63503	648,260	16.66	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Put		968.11000	0.96811	839,680	16.66	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		1,167.46000	1.16746	1,031,410	16.57	0.00	0	
R2044	On	02/02/2023	Bond Future	11.70	Put		73.09000	0.07309	46,470	17.65	0.00	0	

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	11.10	Call		381.64000	0.38164	381,410	16.47	0.00	0	1,70
R2044	On	02/02/2023	Bond Future	11.10	Put		1,390.24000	1.39024	1,248,350	16.47	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		472.86000	0.47286	477,160	16.55	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		1,210.13000	1.21013	1,072,770	16.55	0.00	0	
R2044	On	02/02/2023	Bond Future	10.30	Call		0.13000	0.00013	0,060	15.78	0.00	0	
R2044	On	02/02/2023	Bond Future	10.30	Put		6,766.37000	6.76637	6,624,640	15.78	0.00	0	
R2044	On	02/02/2023	Bond Future	10.75	Call		28.65000	0.02865	24,060	15.94	0.00	0	2,50
R2044	On	02/02/2023	Bond Future	10.75	Put		3,476.91000	3.47691	3,330,660	15.94	0.00	0	
R2044	On	02/02/2023	Bond Future	11.00	Call		208.50000	0.20850	201,800	16.29	0.00	0	2,50
R2044	On	04/05/2023	Bond Future	11.42	Put		2,870.71000	2.87071	2,789,680	18.19	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		3,332.97000	3.33297	3,396,180	18.21	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Call		6,720.93000	6.72093	6,818,970	19.71	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		2,841.59000	2.84159	2,761,040	18.21	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put		1,191.77000	1.19177	1,146,050	19.71	0.00	0	1,50
R2044	On	04/05/2023	Bond Future	11.41	Call		3,261.49000	3.26149	3,323,740	18.17	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		2,900.10000	2.90010	2,818,590	18.17	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		3,297.14000	3.29714	3,359,870	18.19	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		4,560.27000	4.56027	4,638,360	18.78	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		2,036.45000	2.03645	1,970,780	18.78	0.00	0	4,1'
R2044	On	04/05/2023	Bond Future	12.00	Call		5,612.88000	5.61288	5,701,530	19.25	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put		1,561.24000	1.56124	1,506,130	19.25	0.00	0	4,1'
R2044	On	03/08/2023	Bond Future	12.16	Put		2,633.54000	2.63354	2,575,840	20.30	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		7,042.37000	7.04237	7,131,270	20.32	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		2,614.98000	2.61498	2,557,570	20.32	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		6,962.16000	6.96216	7,050,490	20.28	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		2,652.23000	2.65223	2,594,250	20.28	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		7,002.24000	7.00224	7,090,850	20.30	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		5,124.84000	5.12484	5,196,230	17.92	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		4,974.50000	4.97450	4,896,600	17.92	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		5,158.62000	5.15862	5,230,310	17.93	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		4,944.78000	4.94478	4,867,180	17.93	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		5,091.14000	5.09114	5,162,240	17.90	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		5,004.39000	5.00439	4,926,200	17.90	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		4,130.96000	4.13096	4,068,400	18.99	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		7,878.95000	7.87895	7,969,120	19.00	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		4,109.92000	4.10992	4,047,590	19.00	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		7,915.36000	7.91536	8,005,760	19.01	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		4,088.70000	4.08870	4,026,600	19.01	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		7,842.28000	7.84228	7,932,220	18.99	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2044 Option												0.00	0	24,63
Total For R2044												231,685,732.50	2,830	134,73
R2048	On	02/02/2023	Bond Future			11.09793	84.11135	11.10408	84.06853		16.96	0.00	0	55,76
R2048	On	04/05/2023	Bond Future			11.19335	81.27170	11.19962	81.22869		19.04	1,018,659,487.80	12,534	247,04
R2048	On	03/08/2023	Bond Future			11.28080	82.89482	11.28724	82.85128		18.93	0.00	0	
R2048	On	02/11/2023	Bond Future			11.35949	80.20884	11.36613	80.16450		18.83	0.00	0	
R2048	On	01/02/2024	Bond Future			11.46510	81.76843	11.47203	81.72292		17.61	0.00	0	13,00
Total R2048 Future												1,018,659,487.80	12,534	315,81
R2048	On	02/02/2023	Bond Future	10.40	Call			2.97000	0.00297	1,680	15.55	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Put			5,175.59000	5.17559	5,131,480	15.55	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call			507.83000	0.50783	473,650	16.48	0.00	0	2,90
R2048	On	02/02/2023	Bond Future	11.00	Put			1,237.94000	1.23794	1,160,940	16.48	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			680.68000	0.68068	647,080	16.60	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			950.41000	0.95041	874,320	16.61	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			745.44000	0.74544	712,550	16.63	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			913.34000	0.91334	837,630	16.63	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call			813.81000	0.81381	781,890	16.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Put			842.21000	0.84221	767,470	16.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			988.50000	0.98850	912,080	16.60	0.00	0	
R2048	On	02/02/2023	Bond Future	11.60	Call			3,383.60000	3.38360	3,408,850	17.67	0.00	0	2,90
R2048	On	02/02/2023	Bond Future	11.60	Put			57.11000	0.05711	39,540	17.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Call			3,996.95000	3.99695	4,029,340	17.87	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Put			28.89000	0.02889	18,460	17.87	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			712.61000	0.71261	679,340	16.61	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call			3,720.69000	3.72069	3,728,920	19.21	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put			2,768.36000	2.76836	2,733,580	19.21	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call			3,759.31000	3.75931	3,767,700	19.23	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put			2,739.89000	2.73989	2,705,270	19.23	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call			3,682.23000	3.68223	3,690,310	19.19	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put			2,797.08000	2.79708	2,762,150	19.19	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call			7,636.41000	7.63641	7,655,980	19.89	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put			2,458.57000	2.45857	2,434,600	19.89	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call			7,678.61000	7.67861	7,698,270	19.91	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put			2,440.80000	2.44080	2,416,920	19.91	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call			7,594.05000	7.59405	7,613,520	19.88	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put			2,476.27000	2.47627	2,452,200	19.88	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call			5,631.24000	5.63124	5,646,590	18.80	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put			4,877.50000	4.87750	4,848,510	18.80	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call			5,667.05000	5.66705	5,682,490	18.82	0.00	0	

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	02/11/2023	Bond Future	11.49	Put		4,847.71000	4.84771	4,818,810	18.82	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		5,595.22000	5.59522	5,610,490	18.79	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		4,907.17000	4.90717	4,878,100	18.79	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		8,156.47000	8.15647	8,178,600	18.10	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		3,917.55000	3.91755	3,894,170	18.10	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		8,194.96000	8.19496	8,217,160	18.11	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		3,896.55000	3.89655	3,873,240	18.11	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		8,118.34000	8.11834	8,140,390	18.08	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		3,938.99000	3.93899	3,915,530	18.08	0.00	0	
Total R2048 Option											0.00	0	5,80
Total For R2048											1,018,659,487.80	12,534	321,61
R209	On	02/02/2023	Bond Future			10.81833	70.56120	10.86968	70.28863	15.13	0.00	0	11,62
R209	On	04/05/2023	Bond Future			10.91542	68.76813	10.96847	68.49084	16.81	144,963,218.04	2,108	19,17
R209	On	03/08/2023	Bond Future			10.99938	70.17355	11.05420	69.89096	16.69	0.00	0	1,68
R209	On	02/11/2023	Bond Future			11.08034	68.49230	11.13706	68.20390	16.46	0.00	0	5,72
R209	On	01/02/2024	Bond Future			11.19163	69.79233	11.25048	69.49806	15.72	0.00	0	
Total R209 Future											144,963,218.04	2,108	38,15
R209	On	02/02/2023	Bond Future	10.78	Call		404.80000	0.40480	479,050	14.74	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		881.83000	0.88183	683,510	14.74	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		425.87000	0.42587	503,630	14.76	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		849.47000	0.84947	654,660	14.76	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		447.62000	0.44762	528,970	14.78	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		817.86000	0.81786	626,640	14.78	0.00	0	
R209	On	04/05/2023	Bond Future	11.50	Call		4,039.90000	4.03990	4,220,930	17.66	0.00	0	1,00
R209	On	04/05/2023	Bond Future	11.50	Put		1,346.37000	1.34637	1,250,110	17.66	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		7,788.48000	7.78848	8,027,320	19.33	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		419.81000	0.41981	381,360	19.33	0.00	0	8,50
R209	On	04/05/2023	Bond Future	11.09	Call		2,729.50000	2.72950	2,874,980	16.96	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Put		5,862.06000	5.86206	5,630,620	15.44	0.00	0	
R209	On	04/05/2023	Bond Future	10.50	Call		1,282.99000	1.28299	1,371,310	16.04	0.00	0	4,50
R209	On	04/05/2023	Bond Future	10.50	Put		3,786.95000	3.78695	3,597,980	16.04	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		2,471.42000	2.47142	2,608,390	16.81	0.00	0	2,50
R209	On	04/05/2023	Bond Future	11.00	Put		2,307.35000	2.30735	2,167,030	16.81	0.00	0	8,20
R209	On	04/05/2023	Bond Future	11.09	Put		2,100.15000	2.10015	1,968,340	16.96	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,758.92000	2.75892	2,905,350	16.98	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		2,078.14000	2.07814	1,947,280	16.98	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,788.49000	2.78849	2,935,840	17.00	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		2,056.35000	2.05635	1,926,410	17.00	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		542.88000	0.54288	588,730	15.44	0.00	0	50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	03/08/2023	Bond Future	10.70	Put		0.00000	0.00000	4,106,380	16.01	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		6,008.86000	6.00886	6,204,010	17.65	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,707.24000	1.70724	1,619,800	17.65	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		6,042.81000	6.04281	6,238,480	17.67	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,694.30000	1.69430	1,607,380	17.67	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Call		0.00000	0.00000	1,233,660	15.59	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Put		0.00000	0.00000	6,682,800	15.59	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		6,076.62000	6.07662	6,272,810	17.68	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		1,681.28000	1.68128	1,594,880	17.68	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		0.00000	0.00000	2,533,990	16.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		4,481.72000	4.48172	4,641,360	16.58	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,413.94000	3.41394	3,285,180	16.58	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		4,424.98000	4.42498	4,583,480	16.56	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,456.49000	3.45649	3,326,590	16.56	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		4,453.43000	4.45343	4,612,500	16.57	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,435.27000	3.43527	3,305,940	16.57	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		6,887.13000	6.88713	7,082,540	16.42	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,646.47000	2.64647	2,547,610	16.42	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		6,825.21000	6.82521	7,019,760	16.40	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,675.77000	2.67577	2,576,050	16.40	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		6,856.28000	6.85628	7,051,260	16.41	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,661.20000	2.66120	2,561,910	16.41	0.00	0	
Total R209 Option											0.00	0	25,25
Total For R209											144,963,218.04	2,108	63,40
R210	On	02/02/2023	Bond Future			223.37482	223.37482	223.89793	223.89793		0.00	0	1
R210	On	04/05/2023	Bond Future			224.64174	224.64174	225.17667	225.17667		0.00	0	38
R210	On	03/08/2023	Bond Future			229.28459	229.28459	229.83158	229.83158		0.00	0	30
R210	On	02/11/2023	Bond Future			230.97932	230.97932	231.53830	231.53830		0.00	0	
R210	On	01/02/2024	Bond Future			235.42578	235.42578	235.99436	235.99436		0.00	0	
Total R210 Future											0.00	0	80
Total For R210											0.00	0	80
R213	On	02/02/2023	Bond Future			10.04388	86.53792	10.09033	86.31325	11.08	0.00	0	20,43
R213	On	04/05/2023	Bond Future			10.13890	84.65211	10.18727	84.42376	12.15	0.00	0	32,85
R213	On	03/08/2023	Bond Future			10.21804	86.38161	10.26852	86.14898	11.26	0.00	0	
R213	On	02/11/2023	Bond Future			10.29772	84.63781	10.35051	84.40047	10.91	0.00	0	1,9
R213	On	01/02/2024	Bond Future			10.42416	86.24595	10.47965	86.00363	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	41
R213	On	02/02/2023	Bond Future	9.16	Put		4,650.19000	4.65019	4,425,520	7.62	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	02/02/2023	Bond Future	12.20	Call		9,439.01000	9.43901	9,663,680	15.81	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		0.00000	0.00000	0,000	15.81	0.00	0	9
R213	On	02/02/2023	Bond Future	10.35	Call		1,397.81000	1.39781	1,562,270	11.38	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		155.85000	0.15585	95,640	11.38	0.00	0	4
R213	On	02/02/2023	Bond Future	10.21	Call		890.68000	0.89068	1,015,870	10.95	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		315.37000	0.31537	215,890	10.95	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,720.51000	1.72051	1,902,220	11.62	0.00	0	9
R213	On	02/02/2023	Bond Future	10.43	Put		100.67000	0.10067	57,710	11.62	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		354.61000	0.35461	415,220	10.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		743.64000	0.74364	579,580	10.30	0.00	0	4
R213	On	02/02/2023	Bond Future	10.22	Call		923.94000	0.92394	1,052,240	10.98	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		300.78000	0.30078	204,410	10.98	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		957.68000	0.95768	1,089,050	11.02	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		286.71000	0.28671	193,410	11.02	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		1,129.25000	1.12925	1,051,280	12.67	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		3,664.62000	3.66462	3,813,660	12.65	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		1,155.97000	1.15597	1,076,660	12.65	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		3,696.51000	3.69651	3,846,220	12.66	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		1,142.55000	1.14255	1,063,910	12.66	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		3,728.50000	3.72850	3,878,880	12.67	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		6,901.75000	6.90175	7,082,700	12.62	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		926.17000	0.92617	874,490	12.62	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		6,833.74000	6.83374	7,013,980	12.60	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		941.92000	0.94192	889,530	12.60	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		6,867.73000	6.86773	7,048,330	12.61	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		934.01000	0.93401	881,980	12.61	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		1,900.03000	1.90003	1,818,820	11.45	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		5,294.66000	5.29466	5,451,220	11.46	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		1,887.07000	1.88707	1,806,290	11.46	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		5,235.45000	5.23545	5,391,160	11.44	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		1,913.07000	1.91307	1,831,440	11.44	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		5,265.03000	5.26503	5,421,160	11.45	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		6,784.69000	6.78469	6,958,950	10.85	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		1,632.39000	1.63239	1,564,330	10.85	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		6,815.21000	6.81521	6,989,800	10.86	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		1,622.71000	1.62271	1,554,980	10.86	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		6,754.19000	6.75419	6,928,120	10.84	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		1,642.12000	1.64212	1,573,730	10.84	0.00	0	
Total R213 Option											0.00	0	3,25

Contract 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 R213											0.00	0	58,46
R214	On	02/02/2023			11.08838	67.37816	11.11967	67.20508		16.81	0.00	0	68,06
R214	On	04/05/2023			11.18159	65.37721	11.21382	65.20132		18.81	4,445,650.28	68	22,66
R214	On	03/08/2023			11.26389	66.71302	11.29714	66.53377		18.71	0.00	0	2,98
R214	On	02/11/2023			11.34586	64.81092	11.38017	64.62812		18.61	0.00	0	
R214	On	01/02/2024			11.45778	66.04163	11.49338	65.85496		17.79	0.00	0	
Total R214 Future											4,445,650.28	68	93,71
R214	On	02/02/2023		Call			0.00000	0.00000	0,000	16.17	0.00	0	
R214	On	02/02/2023		Put			32,794.92000	32.79492	32,621,840	16.17	0.00	0	
R214	On	02/02/2023	10.30	Call			0.52000	0.00052	0,350	15.27	0.00	0	
R214	On	02/02/2023	11.80	Call			3,603.55000	3.60355	3,770,110	17.92	0.00	0	
R214	On	02/02/2023	11.80	Put			12.19000	0.01219	5,670	17.92	0.00	0	
R214	On	02/02/2023	11.09	Call			577.01000	0.57701	618,730	16.50	0.00	0	
R214	On	02/02/2023	11.09	Put			741.11000	0.74111	609,750	16.50	0.00	0	
R214	On	02/02/2023	11.10	Call			603.39000	0.60339	647,440	16.52	0.00	0	
R214	On	02/02/2023	11.60	Call			2,618.52000	2.61852	2,770,220	17.52	0.00	0	2,30
R214	On	02/02/2023	11.60	Put			49.75000	0.04975	28,370	17.52	0.00	0	
R214	On	02/02/2023	11.00	Call			371.87000	0.37187	395,100	16.33	0.00	0	
R214	On	02/02/2023	11.00	Put			1,037.72000	1.03772	887,870	16.33	0.00	0	
R214	On	02/02/2023	11.07	Call			526.45000	0.52645	563,670	16.46	0.00	0	
R214	On	02/02/2023	10.90	Put			1,440.00000	1.44000	1,275,840	16.15	0.00	0	
R214	On	02/02/2023	10.30	Put			4,782.39000	4.78239	4,609,140	15.27	0.00	0	
R214	On	02/02/2023	10.90	Call			209.54000	0.20954	218,460	16.15	0.00	0	2,30
R214	On	02/02/2023	11.07	Put			801.53000	0.80153	665,670	16.46	0.00	0	
R214	On	02/02/2023	11.08	Call			551.37000	0.55137	590,820	16.48	0.00	0	
R214	On	02/02/2023	11.08	Put			770.93000	0.77093	637,300	16.48	0.00	0	
R214	On	02/02/2023	11.10	Put			712.11000	0.71211	583,080	16.52	0.00	0	
R214	On	04/05/2023	11.38	Call			3,034.97000	3.03497	3,124,230	19.06	0.00	0	
R214	On	04/05/2023	11.38	Put			2,139.78000	2.13978	2,053,150	19.06	0.00	0	
R214	On	04/05/2023	11.36	Call			2,973.09000	2.97309	3,061,180	19.02	0.00	0	
R214	On	04/05/2023	11.36	Put			2,184.61000	2.18461	2,096,810	19.02	0.00	0	
R214	On	04/05/2023	11.37	Call			3,003.96000	3.00396	3,092,640	19.04	0.00	0	
R214	On	04/05/2023	11.37	Put			2,162.09000	2.16209	2,074,880	19.04	0.00	0	
R214	On	03/08/2023	12.15	Put			1,884.95000	1.88495	1,824,520	19.75	0.00	0	
R214	On	03/08/2023	12.16	Call			6,263.18000	6.26318	6,382,330	19.76	0.00	0	
R214	On	03/08/2023	12.16	Put			1,871.25000	1.87125	1,811,150	19.76	0.00	0	
R214	On	03/08/2023	12.14	Call			6,194.46000	6.19446	6,312,950	19.73	0.00	0	
R214	On	03/08/2023	12.14	Put			1,898.92000	1.89892	1,838,160	19.73	0.00	0	
R214	On	03/08/2023	12.15	Call			6,228.72000	6.22872	6,347,540	19.75	0.00	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	02/11/2023	Bond Future	11.46	Call		4,394.19000	4.39419	4,487,640	18.56	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		3,972.00000	3.97200	3,882,650	18.56	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		4,422.59000	4.42259	4,516,400	18.57	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		3,947.81000	3.94781	3,858,820	18.57	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		4,365.86000	4.36586	4,458,940	18.54	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		3,996.32000	3.99632	3,906,600	18.54	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,269.59000	3.26959	3,197,410	18.26	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		6,548.27000	6.54827	6,663,050	18.28	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,251.99000	3.25199	3,180,100	18.28	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		6,579.15000	6.57915	6,694,210	18.29	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,234.74000	3.23474	3,163,130	18.29	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		6,517.69000	6.51769	6,632,180	18.26	0.00	0	
Total R214 Option											0.00	0	4,60
Total For R214											4,445,650.28	68	98,31
Total for Bond											3,003,951,961.87	53,204	2,006,22
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
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	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 02/02/2023 GOVI			877.34800	877.34800	875.34700	875.34700			0.00	0	13
GOVI On 04/05/2023 GOVI			894.23700	894.23700	892.20400	892.20400			0.00	0	73
GOVI On 03/08/2023 GOVI			912.50200	912.50200	910.43200	910.43200			0.00	0	
GOVI On 02/11/2023 GOVI			931.62100	931.62100	929.50900	929.50900			0.00	0	
GOVI On 01/02/2024 GOVI			949.37000	949.37000	947.21300	947.21300			0.00	0	
Total GOVI Future									0.00	0	93
GOVI On 02/02/2023 GOVI	850.82	Call			245,270.00000	24.52700	265,280,000		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			245,170.00000	24.51700	265,180,000		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			245,070.00000	24.50700	265,080,000		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			393,340.00000	39.33400	413,670,000		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			393,240.00000	39.32400	413,570,000		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			393,440.00000	39.34400	413,770,000		0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Call			732,220.00000	73.22200	752,920,000		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			732,120.00000	73.21200	752,820,000		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			732,020.00000	73.20200	752,720,000		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			437,090.00000	43.70900	458,210,000		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			436,990.00000	43.69900	458,110,000		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			436,890.00000	43.68900	458,010,000		0.00	0	
GOVI On 01/02/2024 GOVI	879.99	Call			672,230.00000	67.22300	693,800,000		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			672,130.00000	67.21300	693,700,000		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			672,330.00000	67.23300	693,900,000		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	01/02/2024	GOVI	879.98	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	93
Total for GOVI												0.00	0	93
AL37	On	02/02/2023	Index Future			874.31600	874.31600	872.10200	872.10200			0.00	0	
AL37	On	04/05/2023	Index Future			891.14600	891.14600	888.89700	888.89700			0.00	0	
AL37	On	03/08/2023	Index Future			909.34900	909.34900	907.05700	907.05700			0.00	0	
AL37	On	02/11/2023	Index Future			928.40100	928.40100	926.06300	926.06300			0.00	0	
AL37	On	01/02/2024	Index Future			946.08900	946.08900	943.70200	943.70200			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	02/02/2023	Index Future			1,022.08000	1,022.08000	1,019.34500	1,019.34500			0.00	0	
AL7T	On	04/05/2023	Index Future			1,041.75500	1,041.75500	1,038.97500	1,038.97500			0.00	0	
AL7T	On	03/08/2023	Index Future			1,063.03400	1,063.03400	1,060.20100	1,060.20100			0.00	0	
AL7T	On	02/11/2023	Index Future			1,085.30600	1,085.30600	1,082.41600	1,082.41600			0.00	0	
AL7T	On	01/02/2024	Index Future			1,105.98300	1,105.98300	1,103.03300	1,103.03300			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	02/02/2023	Index Future			889.72300	889.72300	887.67500	887.67500			160,150,140.00	18	
ALBI	On	04/05/2023	Index Future			906.85000	906.85000	904.76900	904.76900			163,233,000.00	18	
ALBI	On	03/08/2023	Index Future			925.37400	925.37400	923.25400	923.25400			0.00	0	
ALBI	On	02/11/2023	Index Future			944.76200	944.76200	942.59900	942.59900			0.00	0	
ALBI	On	01/02/2024	Index Future			962.76100	962.76100	960.55300	960.55300			0.00	0	
Total ALBI Future												323,383,140.00	36	11
Total For ALBI												323,383,140.00	36	11
IGOV	On	02/02/2023	Index Future			323.51400	323.51400	324.69100	324.69100			0.00	0	11
IGOV	On	04/05/2023	Index Future			329.82200	329.82200	331.02400	331.02400			0.00	0	61
IGOV	On	03/08/2023	Index Future			336.63700	336.63700	337.86600	337.86600			0.00	0	
IGOV	On	02/11/2023	Index Future			343.76800	343.76800	345.02300	345.02300			0.00	0	
IGOV	On	01/02/2024	Index Future			350.39300	350.39300	351.67100	351.67100			0.00	0	
Total IGOV Future												0.00	0	80
Total For IGOV												0.00	0	80
Total for Index												323,383,140.00	36	91
JIBAR	f On	15/02/2023	Jibar Future			7.43500	92.56500	7.58500	92.41500			0.00	0	
JIBAR	f On	15/03/2023	Jibar Future			7.47000	92.53000	7.61000	92.39000			0.00	0	
JIBAR	f On	19/04/2023	Jibar Future			7.57500	92.42500	7.69500	92.30500			0.00	0	
JIBAR	f On	17/05/2023	Jibar Future			7.63000	92.37000	7.71000	92.29000			0.00	0	
JIBAR	f On	21/06/2023	Jibar Future			7.62000	92.38000	7.72500	92.27500			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 19/07/2023 Jibar Future			7.56500	92.43500	7.67000	92.33000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			7.52500	92.47500	7.65000	92.35000				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			7.33500	92.66500	7.42500	92.57500				0.00	0	
JIBAR f On 20/03/2024 Jibar Future			7.24500	92.75500	7.38500	92.61500				0.00	0	
JIBAR f On 19/06/2024 Jibar Future			7.10000	92.90000	7.15500	92.84500				0.00	0	
JIBAR f On 18/09/2024 Jibar Future			7.10000	92.90000	7.17000	92.83000				0.00	0	
JIBAR f On 18/12/2024 Jibar Future			7.11500	92.88500	7.18000	92.82000				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 :										3,327,335,101.87	53,240	2,008,45
ABCPI3 On 07/12/2023 Spot Bond			5.09000	324.95372	5.09000	324.86947				0.00	0	70,000,00
Total ABCPI3 SPOT										0.00	0	70,000,00
Total For ABCPI3										0.00	0	70,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	101.15177				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.70100				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.22500	102.05298	9.22500	102.02770				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.37000	89.99106	11.37000	89.96373				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.77723				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.54232				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.05827				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.32683				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.55762				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.16225				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.21092				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	102.80654				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.66907				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	102.30247				0.00	0	200,000,00
Total ABFN29 SPOT										0.00	0	200,000,00
Total For ABFN29										0.00	0	200,000,00
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.36796				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.97881				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.17481				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.25572				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.37133				0.00	0	
Total ABFN36 SPOT										0.00	0	

Contract 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 ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	100.80168				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.22123				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.05324				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.66067				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.32147				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.32525				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.78195				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.34408				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.38507				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.64817				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.55018				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.80711				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.58730				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.61451				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.75357				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.68382				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	101.25603				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	101.62086				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5 On 14/11/2027 Spot Bond					0.00000	101.67334				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5 On 28/11/2025 Spot Bond					0.00000	101.44857				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.80256				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.25133				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.83868				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.73359				0.00	0	400,000,00
Total ABJ01 SPOT										0.00	0	400,000,00
Total For ABJ01										0.00	0	400,000,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.37277				0.00	0	5,000,000,00
Total ABJ02 SPOT										0.00	0	5,000,000,00
Total For ABJ02										0.00	0	5,000,000,00
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.47321				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.82740				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.86177				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.90000	7.90000	7.90000	160.42802				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	65.01752	100.00000	64.86418				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.63000	3.63000	3.63000	165.02550				0.00	0	10,000,00
Total ABN61 SPOT										0.00	0	10,000,00
Total For ABN61										0.00	0	10,000,00
ABN62 On 31/03/2028 Spot Bond			4.52000	4.52000	4.52000	215.57282				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.10000	5.10000	5.10000	236.30311				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			9.36000	9.36000	9.36000	103.10822				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.14000	8.14000	8.14000	108.87212				0.00	0	
Total ABN79 SPOT										0.00	0	

Contract 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 ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.55500	106.76205	8.55500	106.73734				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.55000	110.38978	8.55000	110.36425				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.33000	104.36647	8.33000	104.34294				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.80500	103.42067	8.80500	103.39606				0.00	0	265,000,00
Total ABS7 SPOT										0.00	0	265,000,00
Total For ABS7										0.00	0	265,000,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	16.98690	100.00000	16.94889				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			4.74000	325.88254	4.74000	325.80111				0.00	0	65,000,00
Total ABS12 SPOT										0.00	0	65,000,00
Total For ABS12										0.00	0	65,000,00
ABX01 On 10/07/2024 Spot Bond			11.01500	11.01500	11.01500	100.47882				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.10849				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.08636				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	191.89837				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	195.27093				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.04901				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.55621				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.70605				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.38869				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.35846				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.63404				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.26126				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	102.79338				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.49080				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.74574				0.00	0	400,000,00
Total AGT03 SPOT										0.00	0	400,000,00
Total For AGT03										0.00	0	400,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	105.00924				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGT05 On 16/11/2027 Spot Bond					0.00000	102.08932				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.28083				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.28714				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.44000	98.17752	8.44000	98.15510				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.29680				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.32893				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.36899				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.26391				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.57073				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			9.88500	104.34395	9.88500	104.31660				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.63836				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.62800				0.00	0	
Total AHF5B1 SPOT										0.00	0	

Contract 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 AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.70435				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.45045				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	102.00280				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.50383				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.62789				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.70421				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.23798				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.66471				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.73268				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.66606				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.63743				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.74237				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.70612				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.77560				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.29512				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.75000	103.62901	8.75000	103.60469				0.00	0	1,856,156.00
Total AIR02 SPOT										0.00	0	1,856,156.00
Total For AIR02										0.00	0	1,856,156.00
AIR04 On 29/05/2024 Spot Bond			10.60000	99.95272	10.60000	99.92420				0.00	0	30,810,100.00
Total AIR04 SPOT										0.00	0	30,810,100.00
Total For AIR04										0.00	0	30,810,100.00
AIR05 On 29/05/2030 Spot Bond			11.58000	94.04547	11.58000	94.01623		6,484,800,000.00		560,000,000	280,000,000	
Total AIR05 SPOT								6,484,800,000.00		560,000,000	280,000,000	
Total For AIR05								6,484,800,000.00		560,000,000	280,000,000	
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.85093				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	101.91630				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.60449				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.70000	193.97872	6.70000	193.92011				0.00	0	240,000,000.00
Total AIRL01 SPOT										0.00	0	240,000,000.00
Total For AIRL01										0.00	0	240,000,000.00
APF07 On 25/06/2023 Spot Bond					0.00000	100.83998				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF09 On 24/07/2023 Spot Bond					0.00000	100.15071				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.14316				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	99.77919				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.79452				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.45000	250.85716	5.45000	250.78973				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			6.06000	217.55553	6.06000	217.49348				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.39000	207.02168	5.39000	206.96636				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.29500	117.13361	5.29500	117.10279				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.89869				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.15882				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.99694				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.76209				0.00	0	
Total ASN278 SPOT										0.00	0	

Contract 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 ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	101.65279				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	101.62418				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	101.24755				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.83276				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	101.04236				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.63515				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310			5.07500	5.07500	5.07500	114.26076				0.00	0	
ASN31 On 31/03/2029 Spot Bond										0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318			5.57500	5.57500	5.57500	105.35333				0.00	0	
ASN31 On 28/02/2033 Spot Bond										0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.12129				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.22380				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	99.75426				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.62646				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.40500	115.60909	5.40500	115.57833				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	101.05340				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.41341				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.15819				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.02567				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.02567				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	101.53549				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	101.29367				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.15083				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.55203				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	100.65079				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38: On 15/03/2023 Spot Bond					0.00000	101.15327				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.15327				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.31107				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.04225				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.01454				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.12536				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	101.37356				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	103.80120				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.92722				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.94499				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.23537				0.00	0	
Total ASN458 SPOT										0.00	0	

Contract 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 ASN458										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	101.04914				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.32352				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.32541				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 31/01/2023 Spot Bond			10.34500	10.34500	10.34500	99.97167				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			10.48000	10.48000	10.48000	105.16450				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.00006				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	101.60464				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	101.26310				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	122.32700				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48 On 28/02/2025 Spot Bond			10.26500	10.26500	10.26500	105.11382				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	101.55986				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.08923				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.08923				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.01283				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.83500	98.35043	9.83500	98.32449				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.01500	98.21774	9.01500	98.19395				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.56500	97.08785	9.56500	97.06293				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.56500	97.08785	9.56500	97.06293				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			8.14000	101.33028	8.14000	101.30831				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			10.09000	101.30606	10.09000	101.27896				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			10.04000	101.30667	10.04000	101.27971				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			9.54000	100.89543	9.54000	100.86989				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN53 On 31/01/2024 Spot Bond			9.54000	100.89543	9.54000	100.86989				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.71593				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	99.97598				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.17500	100.24210	10.17500	100.17519				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.26500	100.19023	10.26500	100.16299				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.12500	100.39478	10.12500	100.36784				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	100.94042				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	100.15411				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	101.42374				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57 On 13/02/2023 Spot Bond					0.00000	108.87644				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN58 On 13/02/2023 Spot Bond					0.00000	99.67629				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	95.69587				0.00	0	
Total ASN587 SPOT										0.00	0	

Contract 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 ASN587										0.00	0	
ASN59 On 31/01/2023 Spot Bond			10.17000	100.00000	10.17000	99.97215				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	100.49654				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	100.34422				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.15520				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.16763				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	101.81492				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	99.04386				0.00	200,000,000	100,000,000
Total ASN607 SPOT										0.00	200,000,000	100,000,000
Total For ASN607										0.00	200,000,000	100,000,000
ASN61 On 31/01/2030 Spot Bond					0.00000	99.97253				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2023 Spot Bond					0.00000	100.80219				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	94.21970				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	101.03725				0.00	0	113,000,000
Total ASN614 SPOT										0.00	0	113,000,000
Total For ASN614										0.00	0	113,000,000
ASN61 On 28/02/2024 Spot Bond					0.00000	101.88949				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN617 On 11/05/2023 Spot Bond					0.00000	102.23773				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN619 On 21/12/2026 Spot Bond					0.00000	101.00158				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN624 On 28/02/2024 Spot Bond					0.00000	101.81588				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN627 On 02/04/2026 Spot Bond					0.00000	100.68898				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN632 On 20/06/2024 Spot Bond					0.00000	101.11435				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN633 On 20/06/2026 Spot Bond					0.00000	101.18707				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN634 On 05/06/2023 Spot Bond					0.00000	101.55608				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 06/05/2024 Spot Bond					0.00000	99.80425				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	101.33359				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.51089				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	100.76305				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN66: On 27/02/2023 Spot Bond					0.00000	101.62044				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.73115				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.68618				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.82990				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.15279				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.18597				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.82025				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	98.82520				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.76013				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.97619				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	99.97384				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.30617				0.00	0	
Total ASN694 SPOT										0.00	0	

Contract 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 ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.97356				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.07532				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.08086				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.39146				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	99.74979				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.66367				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.82641				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.77032				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.43870				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.71781				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.27386				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.48008				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN733 On 31/07/2026 Spot Bond					0.00000	99.97445				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735 On 28/02/2026 Spot Bond					0.00000	101.70097				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736 On 31/03/2026 Spot Bond					0.00000	100.76835				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737 On 20/06/2026 Spot Bond					0.00000	101.04763				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	101.05871				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	97.90303				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	99.97511				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	101.22830				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	101.17978				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			9.26884	9.26884	9.26884	105.07913				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	101.43888				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN79(On 31/01/2024 Spot Bond			9.85000	9.85000	9.85000	100.29953				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80(On 31/07/2027 Spot Bond					0.00000	99.97283				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80(On 31/01/2027 Spot Bond					0.00000	99.97528				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80(On 31/01/2030 Spot Bond					0.00000	99.97526				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80(On 15/03/2023 Spot Bond					0.00000	100.16659				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80(On 21/12/2026 Spot Bond					0.00000	100.95074				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81(On 06/04/2025 Spot Bond					0.00000	100.66155				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82(On 02/04/2026 Spot Bond					0.00000	100.67878				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	100.48820				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	100.92420				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82(On 31/01/2037 Spot Bond					0.00000	103.00562				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	100.50860				0.00	0	
Total ASN824 SPOT										0.00	0	

Contract 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 ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.58554				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.58441				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.39206				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.35247				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.35247				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	99.97294				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.10179				0.00	200,000,000	100,000,000
Total ASN837 SPOT										0.00	200,000,000	100,000,000
Total For ASN837										0.00	200,000,000	100,000,000
ASN83: On 21/04/2027 Spot Bond					0.00000	100.16932				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.16838				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.16838				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.17227				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	114.59486				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN842 On 26/04/2023 Spot Bond			6.64500	6.64500	6.64500	100.11010				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN845 On 26/04/2023 Spot Bond			6.69500	6.69500	6.69500	100.11080				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN846 On 26/04/2023 Spot Bond			6.84500	6.84500	6.84500	100.11288				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN847 On 29/04/2025 Spot Bond					0.00000	100.00021				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	100.00020				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	101.04772				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN851 On 20/06/2025 Spot Bond					0.00000	101.07002				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	101.70103				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN856 On 19/01/2027 Spot Bond					0.00000	100.29420				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN857 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	
ASN860 On 29/10/2025 Spot Bond					0.00000	100.00010				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 25/04/2042 Spot Bond					0.00000	116.54080				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	106.63567				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.30953				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.30953				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	101.16145				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.18737				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.18737				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.75008				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.98864				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.19164				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.18058				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	99.95158				0.00	0	
Total ASN881 SPOT										0.00	0	

Contract 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 ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.36238				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.30573				0.00	60,000,000	30,000,00
Total ASN886 SPOT										0.00	60,000,000	30,000,00
Total For ASN886										0.00	60,000,000	30,000,00
ASN88: On 29/06/2028 Spot Bond					0.00000	100.86645				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	101.23566				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			10.71500	100.82789	10.71500	100.79929				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	101.16951				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	99.97667				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.03656				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.73416				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.76728				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.73416				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.70104				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN917 On 31/08/2027 Spot Bond					0.00000	101.71760				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN918 On 31/08/2027 Spot Bond					0.00000	101.74244				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN919 On 31/08/2027 Spot Bond					0.00000	101.71760				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN920 On 31/08/2027 Spot Bond					0.00000	101.74244				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN921 On 20/12/2027 Spot Bond					0.00000	101.25032				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	101.28458				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN932 On 20/12/2025 Spot Bond					0.00000	101.13616				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN934 On 06/02/2023 Spot Bond					0.00000	99.85188				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN935 On 20/12/2027 Spot Bond					0.00000	101.71546				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	101.21936				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN937 On 31/01/2030 Spot Bond					0.00000	99.97427				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN94(On 20/12/2027 Spot Bond					0.00000	101.14745				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	101.10648				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94(On 20/12/2025 Spot Bond					0.00000	101.06975				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	101.27464				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94(On 20/06/2027 Spot Bond					0.00000	101.03941				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95(On 20/06/2027 Spot Bond					0.00000	101.04772				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95(On 31/08/2027 Spot Bond					0.00000	101.70104				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95(On 31/07/2027 Spot Bond					0.00000	99.97269				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95(On 20/12/2027 Spot Bond					0.00000	101.20277				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95(On 20/12/2025 Spot Bond					0.00000	101.07861				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95(On 20/12/2024 Spot Bond					0.00000	101.01454				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96(On 30/09/2027 Spot Bond					0.00000	100.71365				0.00	0	
Total ASN960 SPOT										0.00	0	

Contract 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 ASN960										0.00	0	
ASN96 On 07/12/2027 Spot Bond					0.00000	69.09537				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97 On 20/12/2027 Spot Bond					0.00000	100.17865				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97 On 20/12/2027 Spot Bond					0.00000	100.17463				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97 On 24/01/2025 Spot Bond					0.00000	86.49928				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97 On 31/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			900,000,000,000.00	9,000,000,000	9,000,000,000	9,000,000,000
Total ASN977 SPOT									10,000,000,000,000.00	9,000,000,000	9,000,000,000	9,000,000,000
Total For ASN977									10,000,000,000,000.00	9,000,000,000	9,000,000,000	9,000,000,000
BAW29 On 22/02/2023 Spot Bond					0.00000	101.63221				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.72500	101.46067	6.72500	101.44225				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.19958				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.29799				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.42117				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.79419				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.65643				0.00	1,400,000,000	700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAWGL1 SPOT										0.00	1,400,000,000	700,000,000
Total For BAWGL1										0.00	1,400,000,000	700,000,000
BAWGL On 22/08/2027 Spot Bond					0.00000	101.90237				0.00	800,000,000	500,000,000
Total BAWGL2 SPOT										0.00	800,000,000	500,000,000
Total For BAWGL2										0.00	800,000,000	500,000,000
BAYA7 On 31/03/2026 Spot Bond			11.46500	11.46500	11.46500	105.89877				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA7 On 01/07/2024 Spot Bond					0.00000	100.17485				0.00	0	0
Total BAYA74 SPOT										0.00	0	0
Total For BAYA74										0.00	0	0
BAYA7 On 31/03/2023 Spot Bond					0.00000	100.90204				0.00	0	0
Total BAYA78 SPOT										0.00	0	0
Total For BAYA78										0.00	0	0
BAYA7 On 31/03/2023 Spot Bond					0.00000	101.01495				0.00	0	0
Total BAYA79 SPOT										0.00	0	0
Total For BAYA79										0.00	0	0
BAYA8 On 30/06/2023 Spot Bond					0.00000	100.32783				0.00	0	0
Total BAYA80 SPOT										0.00	0	0
Total For BAYA80										0.00	0	0
BAYA8 On 30/09/2023 Spot Bond					0.00000	101.01073				0.00	0	0
Total BAYA82 SPOT										0.00	0	0
Total For BAYA82										0.00	0	0
BAYA8 On 31/12/2023 Spot Bond					0.00000	100.89502				0.00	0	0
Total BAYA85 SPOT										0.00	0	0
Total For BAYA85										0.00	0	0
BAYA8 On 31/03/2024 Spot Bond					0.00000	101.00275				0.00	0	0
Total BAYA87 SPOT										0.00	0	0
Total For BAYA87										0.00	0	0
BAYA8 On 31/03/2024 Spot Bond					0.00000	102.94591				0.00	0	200,000,000
Total BAYA88 SPOT										0.00	0	200,000,000
Total For BAYA88										0.00	0	200,000,000
BAYA8 On 30/06/2024 Spot Bond					0.00000	99.21082				0.00	0	0
Total BAYA89 SPOT										0.00	0	0
Total For BAYA89										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
BAYA9(On 30/06/2024 Spot Bond					0.00000	100.99301				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9' On 30/06/2023 Spot Bond					0.00000	100.84155				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA9' On 30/09/2024 Spot Bond					0.00000	100.85919				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9(On 30/09/2024 Spot Bond					0.00000	100.84102				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA9' On 30/06/2025 Spot Bond					0.00000	101.65504				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA9(On 30/06/2025 Spot Bond					0.00000	100.83391				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA9(On 30/09/2025 Spot Bond					0.00000	100.04387				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA9' On 30/06/2023 Spot Bond					0.00000	100.89615				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA9(On 30/09/2023 Spot Bond					0.00000	100.89525				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA9(On 30/09/2027 Spot Bond					0.00000	100.87010				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB1' On 30/09/2023 Spot Bond					0.00000	100.98585				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1' On 30/09/2023 Spot Bond					0.00000	101.13759				0.00	0	
Total BAYB15 SPOT										0.00	0	

Contract 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 BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.00431				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.98619				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	100.97918				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB22 On 30/09/2023 Spot Bond					0.00000	100.98585				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB23 On 30/09/2024 Spot Bond					0.00000	100.98619				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB24 On 30/09/2025 Spot Bond					0.00000	101.02243				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.57000	8.57000	8.57000	100.43827				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.81522				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	99.97935				0.00	0	
Total BDX42 SPOT										0.00	0	
Total For BDX42										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.98479				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	100.63713				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.96173				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.64441				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.79877				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.68550				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	102.02712				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.79000	102.62022	8.79000	102.59582				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID13 On 14/06/2024 Spot Bond					0.00000	101.53174				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.32086				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.76185				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.77881				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.97382				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.48165				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.74500				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.50900				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	73.22900				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	54.75300				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	51.99900				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.65686				0.00	0	
Total BPPF13 SPOT										0.00	0	

Contract 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 BPPF13										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	101.48232				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.47550				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.56115				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.52676				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	99.90759				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.59078				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 10/05/2023 Spot Bond					0.00000	101.76693				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	101.64106				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	101.63795				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	100.80410				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	102.22843				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA100 On 30/09/2026 Spot Bond					0.00000	100.85193				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	100.83376				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.88324				0.00	0	200,000,00
Total CBL29 SPOT										0.00	0	200,000,00
Total For CBL29										0.00	0	200,000,00
CBL30 On 02/11/2024 Spot Bond					0.00000	99.85289				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	101.48797				0.00	0	200,000,00
Total CBL31 SPOT										0.00	0	200,000,00
Total For CBL31										0.00	0	200,000,00
CCT01 On 23/06/2023 Spot Bond			8.06500	103.02957	8.06500	103.00750				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.36500	105.67684	8.36500	105.65305				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.91500	108.48126	8.91500	108.45512				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.95500	9.95500	9.95500	100.79250				0.00	0	692,31
Total CCT04 SPOT										0.00	0	692,31
Total For CCT04										0.00	0	692,31
CGR42 On 03/08/2023 Spot Bond					0.00000	99.87696				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.91956				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR47 On 28/02/2025 Spot Bond					0.00000	102.01344				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.21073				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.21983				0.00	0	10,618,90
Total CGR51 SPOT										0.00	0	10,618,90
Total For CGR51										0.00	0	10,618,90
CGR52 On 30/06/2025 Spot Bond					0.00000	100.96580				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	104.37775	4.77000	102.05500				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.40400				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.06904				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.80500	104.63209	9.80500	104.60442				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	109.25761	8.70700	108.15300				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	99.79299				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.47006				0.00	0	
Total CLN371 SPOT										0.00	0	

Contract 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 CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.55500	103.84436	10.55500	103.81485				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	112.84701	6.50000	107.63400				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	103.73200				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.33000	156.71577	6.33000	156.67026				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			8.44000	150.56185	8.44000	150.50979				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN496 On 04/09/2024 Spot Bond			9.45000	105.02285	9.45000	104.99606				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.67715				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.50979				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.18666				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	101.19651				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/04/2023 Spot Bond				100.00000	0.00000	99.99991				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2024 Spot Bond					0.00000	100.75591				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.23410				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.56388				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/03/2023 Spot Bond			100.00000		0.00000	101.22364				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN526 On 24/04/2023 Spot Bond					0.00000	100.25933				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN528 On 26/04/2023 Spot Bond					0.00000	100.15492				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN530 On 21/02/2024 Spot Bond					0.00000	102.26263				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN532 On 25/11/2024 Spot Bond					0.00000	101.08405				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN534 On 12/03/2023 Spot Bond					0.00000	101.23410				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN536 On 20/06/2023 Spot Bond					0.00000	101.09787				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN538 On 18/07/2025 Spot Bond					0.00000	100.30665				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN540 On 18/07/2025 Spot Bond			9.79500	101.55299	9.79500	101.52616				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN536 On 18/07/2023 Spot Bond					0.00000	100.02418				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/10/2023 Spot Bond					0.00000	99.54780				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.36326				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	159.61500				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.26927				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			9.26500	106.67101	9.26500	106.64477				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			9.31500	104.87007	9.31500	104.84370				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			9.40500	104.02596	9.40500	103.99955				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			9.45500	9.45500	9.45500	325.59373				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 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	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	101.84707				0.00	0	
Total CLN556 SPOT										0.00	0	

Contract 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 CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.78044				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.59486				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.38938				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	128.83000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.90500				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			9.76500	102.97008	9.76500	103.12982				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.26500	104.36645	9.26500	104.34033				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	99.97199				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.63204				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.43993				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.43294				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.82851				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			9.49500	103.33777	9.49500	103.31129				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	101.84355				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	101.83507				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	101.17185				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57 On 20/06/2024 Spot Bond					0.00000	101.16419				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57 On 18/04/2026 Spot Bond					0.00000	100.29838				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57 On 02/04/2024 Spot Bond					0.00000	100.69991				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	101.88995				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	101.19286				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2024 Spot Bond					0.00000	100.30098				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2024 Spot Bond					0.00000	101.74854				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN586 On 16/09/2025 Spot Bond					0.00000	103.26299				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	104.56034				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	101.06205				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.90130				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.93729				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.75000	155.42737	4.75000	124.46976				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.86499				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2024 Spot Bond					0.00000	100.91498				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.57662				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			8.73500	8.73500	8.73500	102.37189				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.67441				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	101.18260				0.00	0	
Total CLN599 SPOT										0.00	0	

Contract 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 CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.06205				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.06205				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	101.69400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.32000	8.32000	8.32000	104.82101				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	101.84345				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2024 Spot Bond					0.00000	101.04243				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	102.84742				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.33187				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	101.59713				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			8.89500	102.43819	8.89500	102.41377				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	100.16439				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.02395				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.36084				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	101.68585				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	98.09200				0.00	0	420,000,00
Total CLN616 SPOT										0.00	0	420,000,00
Total For CLN616										0.00	0	420,000,00
CLN617 On 20/12/2024 Spot Bond					0.00000	102.46633				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	101.53375				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.00013				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	100.40001				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	98.61900				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 19/08/2025 Spot Bond					0.00000	101.79413				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN627 On 31/07/2034 Spot Bond					0.00000	98.40726				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.50000	61.66555	12.50000	80.42124				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2024 Spot Bond					0.00000	101.82375				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.96500	103.22333	9.96500	103.19605				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.78841				0.00	0	20,000,00
Total CLN631 SPOT										0.00	0	20,000,00
Total For CLN631										0.00	0	20,000,00
CLN632 On 21/11/2024 Spot Bond					0.00000	101.79113				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.61465				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	101.91068				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	104.08558				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.57058				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.78268				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	101.81489				0.00	0	
Total CLN638 SPOT										0.00	0	

Contract 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 CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.89717				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.30677				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.57630				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.04949				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.13648				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.05063				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.89385				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.51875				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.78268				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.78268				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	99.37500				0.00	0	346,000,00

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 CLN655 SPOT										0.00	0	346,000,00
Total For CLN655										0.00	0	346,000,00
CLN655 On 20/06/2025 Spot Bond					0.00000	101.18078				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.85378				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.48225				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.64200				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	101.02900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	124.44900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	150.82500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.69432				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	99.80391				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	102.03452				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	100.88565				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN666 On 18/09/2024 Spot Bond					0.00000	102.22318				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.63415				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.91625				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.45647	159.35635	5.45647	129.47002				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			5.45647	159.35635	5.45647	129.47086				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.94487				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	102.02117				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	101.01563				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.51443				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	103.69825				0.00	0	10,000.00
Total CLN681 SPOT										0.00	0	10,000.00
Total For CLN681										0.00	0	10,000.00
CLN682 On 07/12/2023 Spot Bond					0.00000	101.29488				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.98768				0.00	0	
Total CLN683 SPOT										0.00	0	

Contract 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 CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.00500				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.97488				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.12366				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.12346				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	103.31236				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	100.82182				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.03205				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	102.13319				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	88.54550				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	87.05147				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.20736				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	101.43108				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.82546				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	102.09753				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	89.10089				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	102.05931				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.81877				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.01658				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.14154				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.38211				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	101.13538				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	101.62265				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.02090				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN715 On 21/06/2025 Spot Bond					0.00000	101.02090				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.02090				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.18965				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	101.13440				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.19619				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.51561				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.38433				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.21915				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.96795				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.96795				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.96795				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.97876				0.00	0	
Total CLN727 SPOT										0.00	0	

Contract 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 CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.97876				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.97876				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	82.69326				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	83.72056				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	84.35225				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	101.03182				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.14769				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	93.63929				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.30227				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.56762				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	118.96300				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	92.38474				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.76359				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.79141				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.97732				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.05500				0.00	0	151,000,00
Total CLN744 SPOT										0.00	0	151,000,00
Total For CLN744										0.00	0	151,000,00
CLN744 On 31/01/2030 Spot Bond					0.00000	100.21904				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.75455				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2023 Spot Bond					0.00000	101.03199				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	99.97308				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	101.20085				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.64164				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	99.98026				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	98.36977				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.71239				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	100.67869				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.11635				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 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	
CLN763 On 12/02/2025 Spot Bond					0.00000	101.79524				0.00	0	
Total CLN763 SPOT										0.00	0	

Contract 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 CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.12701				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	92.09824				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	99.98026				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	101.02278				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.47281				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	106.88017				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	84.69228				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	90.40702				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.70209				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	99.97251				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			7.45000	7.45000	7.45000	98.25064				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.61817				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.85004				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	99.97569				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	99.97555				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	104.73273				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	99.97486				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	99.97455				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.75008				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.94533				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.75008				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN788 On 31/01/2027 Spot Bond					0.00000	109.84849				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	109.68116				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	99.97307				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	102.32500				0.00	190,000,000	95,000,000
Total CLN791 SPOT										0.00	190,000,000	95,000,000
Total For CLN791										0.00	190,000,000	95,000,000
CLN792 On 31/01/2025 Spot Bond					0.00000	99.97307				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	100.87159				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	99.97307				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	99.97307				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	100.75014				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	99.97307				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	99.97320				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	99.97267				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	99.97267				0.00	0	
Total CLN800 SPOT										0.00	0	

Contract 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 CLN800										0.00	0	
CLN80 On 28/02/2026 Spot Bond					0.00000	101.70925				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN80 On 31/01/2025 Spot Bond					0.00000	85.44216				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN80 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	
CLN80 On 31/01/2027 Spot Bond					0.00000	99.97547				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN80 On 20/04/2023 Spot Bond					0.00000	100.27926				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN80 On 31/01/2027 Spot Bond					0.00000	99.97264				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN80 On 28/02/2027 Spot Bond					0.00000	101.71766				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN80 On 31/01/2027 Spot Bond					0.00000	99.97458				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN80 On 21/12/2027 Spot Bond					0.00000	100.97238				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.57000	100.46144	8.57000	100.43827				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.97768				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.18787				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 31/01/2025 Spot Bond					0.00000	99.97307				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	99.97329				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	99.97264				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	99.97570				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	99.97307				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	99.97329				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	100.75015				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN821 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	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	99.97329				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	99.97329				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN826 On 31/07/2027 Spot Bond					0.00000	99.97297				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN827 On 31/07/2025 Spot Bond					0.00000	99.97329				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN828 On 31/08/2024 Spot Bond					0.00000	90.73797				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN829 On 31/01/2025 Spot Bond					0.00000	99.97307				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN830 On 31/07/2026 Spot Bond					0.00000	106.42182				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN831 On 31/05/2025 Spot Bond					0.00000	101.41422				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN832 On 31/07/2027 Spot Bond					0.00000	99.97297				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN833 On 31/01/2030 Spot Bond			8.88000	8.88000	8.88000	103.95743				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN834 On 31/08/2025 Spot Bond					0.00000	101.70090				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN835 On 31/08/2026 Spot Bond					0.00000	101.70103				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	101.70104				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	101.70093				0.00	0	
Total CLN837 SPOT										0.00	0	

Contract 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 CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	100.75014				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	101.03997				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.67478				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	96.29100				0.00	0	104,000,00
Total CLN841 SPOT										0.00	0	104,000,00
Total For CLN841										0.00	0	104,000,00
CLN842 On 20/07/2026 Spot Bond					0.00000	95.73100				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	95.57300				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	101.33871				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.67974				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	100.68717				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	100.75015				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN848 On 31/03/2027 Spot Bond					0.00000	100.75014				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	100.74978				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN85(On 31/07/2025 Spot Bond					0.00000	99.97158				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85 On 27/09/2028 Spot Bond					0.00000	101.03065				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.04772				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85 On 20/06/2027 Spot Bond					0.00000	101.09425				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.16398				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.18611				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN85 On 23/09/2026 Spot Bond					0.00000	101.07914				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN85 On 06/08/2023 Spot Bond					0.00000	103.74951				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN85 On 28/02/2024 Spot Bond			100.00000		0.00000	86.57116				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86 On 31/07/2025 Spot Bond					0.00000	99.97329				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	101.10311				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN862 On 20/06/2027 Spot Bond					0.00000	101.03664				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	101.31374				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	111.28220				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	101.62700				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	103.19300				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	99.97022				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	85.37381				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	99.97641				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	99.97600				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	99.97614				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	85.85328				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	101.70090				0.00	0	
Total CLN873 SPOT										0.00	0	

Contract 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 CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	101.06434				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	100.00029				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.00029				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 24/04/2023 Spot Bond					0.00000	100.13320				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN877 On 31/01/2030 Spot Bond					0.00000	99.97631				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	100.67441				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.67076				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.18903				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	99.97640				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	81.95767				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	80.75284				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	80.75284				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	80.57437				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	80.72306				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.62000	5.62000	5.62000	124.66914				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	101.15852				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	101.10095				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	99.97329				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	101.07197				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	101.70090				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.75008				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN897 On 02/04/2026 Spot Bond					0.00000	100.64160				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	66.82441				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	66.33313				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN901 On 20/12/2027 Spot Bond			10.91500	10.91500	10.91500	105.73331				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN902 On 20/12/2027 Spot Bond					0.00000	101.45200				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN903 On 20/12/2027 Spot Bond			10.35000	10.35000	10.35000	104.49449				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN904 On 15/09/2029 Spot Bond					0.00000	101.33922				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN905 On 20/12/2029 Spot Bond					0.00000	101.23030				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	101.15077				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	101.44354				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	101.51500				0.00	0	
Total CLN908 SPOT										0.00	0	

Contract 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 CLN908										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	103.13900				0.00	0	40,000,00
Total CLN909 SPOT										0.00	0	40,000,00
Total For CLN909										0.00	0	40,000,00
CLN909 On 20/06/2024 Spot Bond					0.00000	101.29861				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN910 On 06/08/2023 Spot Bond					0.00000	101.46461				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN911 On 31/01/2026 Spot Bond					0.00000	99.97281				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			10.42000	102.44670	10.42000	102.41847				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.55500	103.74392	10.55500	103.71461				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.51000	99.82783	11.51000	99.79714				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.88500	102.82841	9.88500	102.80103				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.32500	95.37684	12.32500	95.34552				0.00	0	40,000,00
Total COT02 SPOT										0.00	0	40,000,00
Total For COT02										0.00	0	40,000,00
COT03 On 05/06/2028 Spot Bond			10.91500	95.67881	10.91500	95.65088				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.55498				0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY02 SPOT										0.00	0	500,000,00
Total For DSY02										0.00	0	500,000,00
DSY03 On 21/11/2024 Spot Bond			9.66500	9.66500	9.66500	103.28301				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.43507				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.77701				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.39080				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	101.58967				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.79740				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.74872				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	101.05496				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	101.07523				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.55000	104.41684	7.55000	104.39536				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	97.76786	100.00000	97.51908				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	97.76786	100.00000	97.51908				0.00	0	
Total DV23/R2023 SPOT										0.00	0	

Contract 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 DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.97000	104.08810	9.97000	104.06058				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	104.36085	9.69000	104.33402				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.36085	9.69000	104.33402				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			9.86500	98.49024	9.86500	98.46448				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			10.98000	100.72771	10.98000	100.69846				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	104.54492	10.10000	104.51694				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.54492	10.10000	104.51694				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	100.73581				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.74814				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	100.81215				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.70832				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	102.67791				0.00	0	4,260,000.00
Total DVFB24 SPOT										0.00	0	4,260,000.00
Total For DVFB24										0.00	0	4,260,000.00
DVFB2 On 31/05/2024 Spot Bond					0.00000	101.51894				0.00	0	
Total DVFB25 SPOT										0.00	0	

Contract 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 DVFB25									0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	101.76131			0.00	0	
Total DVFB26 SPOT									0.00	0	
Total For DVFB26									0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	99.97789			0.00	0	
Total DVFB27 SPOT									0.00	0	
Total For DVFB27									0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	99.88656			0.00	0	
Total DVFB28 SPOT									0.00	0	
Total For DVFB28									0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	99.97697			0.00	0	
Total DVFB29 SPOT									0.00	0	
Total For DVFB29									0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	102.33198			0.00	580,000,000	
Total DVFB30 SPOT									0.00	580,000,000	
Total For DVFB30									0.00	580,000,000	
DVFB3 On 21/08/2025 Spot Bond					0.00000	104.02821			0.00	0	
Total DVFB31 SPOT									0.00	0	
Total For DVFB31									0.00	0	
DVFC21 On 15/12/2026 Spot Bond					0.00000	104.45053			0.00	0	
Total DVFC26 SPOT									0.00	0	
Total For DVFC26									0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.27735			0.00	0	
Total DVFC28 SPOT									0.00	0	
Total For DVFC28									0.00	0	
ECN24 On 14/03/2024 Spot Bond			9.36000	104.41198	9.36000	104.38560			0.00	0	
Total ECN24 SPOT									0.00	0	
Total For ECN24									0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.71000	117.59560	5.71000	117.56307			0.00	0	
Total ECN32 SPOT									0.00	0	
Total For ECN32									0.00	0	
EL037 On 31/01/2037 Spot Bond			5.39500	103.07286	5.39500	103.04547		269,750,000,000,000.00	50,000,000,000	150,000,000,000	
Total EL037 SPOT								269,750,000,000,000.00	50,000,000,000	150,000,000,000	
Total For EL037								269,750,000,000,000.00	50,000,000,000	150,000,000,000	
EL0371 On 31/01/2037 Spot Bond			2.25000	148.58058	2.25000	148.55355		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 EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.83000	156.19713	4.83000	156.15761				0.00	0	168,000,00
Total EL28 SPOT										0.00	0	168,000,00
Total For EL28										0.00	0	168,000,00
EL29 On 19/11/2029 Spot Bond			4.74500	141.48303	4.74500	141.44756				0.00	0	159,000,00
Total EL29 SPOT										0.00	0	159,000,00
Total For EL29										0.00	0	159,000,00
EL30 On 29/07/2030 Spot Bond			4.75000	135.82827	4.75000	135.79420				0.00	0	158,000,00
Total EL30 SPOT										0.00	0	158,000,00
Total For EL30										0.00	0	158,000,00
EL31 On 02/06/2031 Spot Bond			5.53000	119.34881	5.53000	119.31645				0.00	0	102,000,00
Total EL31 SPOT										0.00	0	102,000,00
Total For EL31										0.00	0	102,000,00
EL36 On 31/01/2036 Spot Bond			5.26500	106.79154	5.26500	106.76353				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	148.58058	2.25000	148.55355				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	177.00212				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	174.13257				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	163.02417				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	135.51888				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	134.58540				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN009 On 28/07/2025 Spot Bond					0.00000	131.14078				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	121.91981				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	117.38031				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	119.24766				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	98.76971				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	108.95635				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	105.84239				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	108.83787				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	105.91625				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	107.13185				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.97500	102.49914	9.97500	102.47158				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.98000	11.98000	11.98000	95.57835				0.00	0	
Total EMM04 SPOT										0.00	0	

Contract 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 EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.03000	12.03000	12.03000	99.65147				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			10.06500	10.06500	10.06500	101.24230				0.00	0	20,000,00
Total EMM06 SPOT										0.00	0	20,000,00
Total For EMM06										0.00	0	20,000,00
EMM07 On 10/07/2027 Spot Bond			10.06500	10.06500	10.06500	101.49218				0.00	0	22,500,00
Total EMM07 SPOT										0.00	0	22,500,00
Total For EMM07										0.00	0	22,500,00
EMM07 On 17/07/2032 Spot Bond			12.03000	12.03000	12.03000	97.94609				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.16000	11.16000	11.16000	99.80814				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.53000	14.53000	14.53000	92.70255				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.61387				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.30219				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.36602				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.50441				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	102.40726				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.35336				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF023 On 14/03/2025 Spot Bond					0.00000	101.58609				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF024 On 12/09/2025 Spot Bond					0.00000	101.20076				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF025 On 10/11/2025 Spot Bond					0.00000	101.81082				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	101.10860				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC51 On 10/11/2023 Spot Bond					0.00000	101.72237				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.88118				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.84984				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	101.93600				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	100.00008				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	100.94807				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.50233				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT01(On 12/11/2024 Spot Bond					0.00000	101.87158				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01(On 11/11/2023 Spot Bond					0.00000	101.65381				0.00	0	5,000,00
Total EQT011 SPOT										0.00	0	5,000,00
Total For EQT011										0.00	0	5,000,00
EQT01(On 11/11/2025 Spot Bond					0.00000	101.73693				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01(On 11/11/2027 Spot Bond					0.00000	101.76534				0.00	0	1,500,000,00
Total EQT013 SPOT										0.00	0	1,500,000,00
Total For EQT013										0.00	0	1,500,000,00
ERS3B(On 17/05/2025 Spot Bond					0.00000	101.70955				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B(On 17/05/2027 Spot Bond					0.00000	101.77029				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C(On 17/05/2025 Spot Bond					0.00000	101.73983				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C(On 17/05/2027 Spot Bond					0.00000	101.80057				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2(On 17/08/2023 Spot Bond					0.00000	101.74011				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2(On 17/05/2025 Spot Bond					0.00000	101.71027				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3(On 17/05/2027 Spot Bond					0.00000	101.72991				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES26(On 02/04/2026 Spot Bond			8.98500	99.52053	8.98500	99.49650				0.00	0	305,125,368,40
Total ES26 SPOT										0.00	0	305,125,368,40

Contract 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 ES26										0.00	0	305,125,368,40
ES26/R On 02/04/2026 Spot Bond			7.85000	102.59261	7.85000	102.57091				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.68000	77.77297	11.73000	77.50271		157,337,776,000,000.00		13,470,700,000	28,917,897,90	
Total ES33 SPOT								57,337,776,000,000.00		13,470,700,000	28,917,897,90	
Total For ES33								57,337,776,000,000.00		13,470,700,000	28,917,897,90	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.84658	7.50000	102.82566				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.10000	75.61232	12.13000	75.41530				0.00	0	7,614,086,40
Total ES42 SPOT										0.00	0	7,614,086,40
Total For ES42										0.00	0	7,614,086,40
ES42/R On 25/04/2042 Spot Bond			8.50000	102.26647	8.50000	102.24308				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.02000	11.02000	11.02000	101.28503				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			13.79000	13.79000	13.79000	95.43439				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.14908				0.00	0	400,000,00
Total EXX05 SPOT										0.00	0	400,000,00
Total For EXX05										0.00	0	400,000,00
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.75161				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.00008				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.02060				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.58956				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	99.97194				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.53064				0.00	0	113,000,00
Total FIFG02 SPOT										0.00	0	113,000,00
Total For FIFG02										0.00	0	113,000,00
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.56863				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.64397				0.00	0	94,000,00
Total FIFG04 SPOT										0.00	0	94,000,00
Total For FIFG04										0.00	0	94,000,00
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.66281				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	101.64514				0.00	0	330,000,00
Total FRB24 SPOT										0.00	0	330,000,00
Total For FRB24										0.00	0	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.75307				0.00	60,000,000	30,000,00
Total FRB25 SPOT										0.00	60,000,000	30,000,00
Total For FRB25										0.00	60,000,000	30,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	102.37549				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.64500	106.02638	8.64500	106.00173				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.62549				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB29 On 19/04/2026 Spot Bond					0.00000	101.94197				0.00	200,000,000	200,000,000
Total FRB29 SPOT										0.00	200,000,000	200,000,000
Total For FRB29										0.00	200,000,000	200,000,000
FRB30 On 19/04/2026 Spot Bond			8.56500	101.17793	8.56500	101.15461				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	102.25222				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	100.83429				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	100.84757				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	101.90910				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.71000	325.96237	4.71000	325.88118				0.00	0	75,000,000
Total FRBI23 SPOT										0.00	0	75,000,000
Total For FRBI23										0.00	0	75,000,000
FRBI25 On 31/01/2025 Spot Bond			3.65500	3.65500	3.65500	164.94559				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.44000	216.43708	4.44000	216.38476				0.00	0	40,000,000
Total FRBI28 SPOT										0.00	0	40,000,000
Total For FRBI28										0.00	0	40,000,000
FRBI29 On 31/03/2029 Spot Bond			5.02000	5.02000	5.02000	114.61497				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.41500	5.41500	5.41500	229.92455				0.00	0	215,500,000
Total FRBI33 SPOT										0.00	0	215,500,000
Total For FRBI33										0.00	0	215,500,000
FRBI46 On 31/03/2046 Spot Bond			5.53000	98.81527	5.53000	98.78849				0.00	0	
Total FRBI46 SPOT										0.00	0	

Contract 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 FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.50000	98.14831	5.50000	98.12171				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			8.57611	8.57611	8.57611	86.52604				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			8.56622	8.56622	8.56622	85.70601				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.93000	4.93000	4.93000	160.93415				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	101.59733				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.72669				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			10.53400	10.53400	10.53400	100.00000				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	101.11442				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 27/02/2023 Spot Bond			6.49000	6.49000	6.49000	124.74994				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	102.26552				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 27/02/2023 Spot Bond			6.32000	6.32000	6.32000	122.46656				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 14/05/2024 Spot Bond					0.00000	101.78920				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.81023				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.45403				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	100.34516				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	103.34927				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.73436				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	102.54433				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	101.50628				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.47070				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC309 On 20/06/2024 Spot Bond					0.00000	101.00904				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	101.10099				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC313 On 20/06/2024 Spot Bond					0.00000	101.16972				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC315 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	
FRC316 On 15/09/2033 Spot Bond					0.00000	101.21880				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	99.97527				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	101.09213				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	101.16945				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC323 On 20/12/2024 Spot Bond					0.00000	101.27184				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	101.10853				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	100.64525				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	101.85950				0.00	0	
Total FRC329 SPOT										0.00	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 FRC329										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	101.88208				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	100.44657				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 07/12/2023 Spot Bond					0.00000	101.49079				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	101.76877				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	101.31118				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	101.01023				0.00	200,000,000	100,000,000
Total FRC343 SPOT										0.00	200,000,000	100,000,000
Total For FRC343										0.00	200,000,000	100,000,000
FRC34 On 20/12/2025 Spot Bond					0.00000	101.22681				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.38775				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.13252				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	99.99847				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.02898				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.61838				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.02333				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.09915				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 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	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.02700				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.02146				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.02028				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.05969				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	99.97498				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2023 Spot Bond					0.00000	100.76075				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	99.83212				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	102.15687				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC365 On 31/08/2024 Spot Bond					0.00000	102.49501				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	95.69098				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC368 On 31/05/2024 Spot Bond					0.00000	101.69460				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	94.47762				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	94.63199				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.03787				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	100.03746				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	96.05220				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	100.10912				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	92.80424				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	92.64987				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	101.03328				0.00	0	
Total FRC378 SPOT										0.00	0	

Contract 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 FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	101.10235				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	101.11966				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	101.64764				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.64764				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	101.62602				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.62602				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.59825				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	99.97333				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	100.04115				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	100.32584				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	102.03966				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	100.92447				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	99.97330				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	100.17237				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			13.83500	13.83500	13.83500	99.81252				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	100.18145				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	100.19248				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	100.30980				0.00	0	113,000,00
Total FRC400 SPOT										0.00	0	113,000,00
Total For FRC400										0.00	0	113,000,00
FRC400 On 19/01/2027 Spot Bond			10.25500	10.25500	10.25500	101.09443				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	101.41254				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	102.29779				0.00	0	132,000,00
Total FRC403 SPOT										0.00	0	132,000,00
Total For FRC403										0.00	0	132,000,00
FRC403 On 19/05/2026 Spot Bond			12.53500	12.53500	12.53500	103.65143				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			10.25000	10.25000	10.25000	103.04556				0.00	0	20,000,00
Total FRC405 SPOT										0.00	0	20,000,00
Total For FRC405										0.00	0	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
FRC406 On 06/07/2027 Spot Bond					0.00000	100.70170				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC407 On 13/10/2026 Spot Bond					0.00000	100.46896				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC408 On 23/09/2025 Spot Bond					0.00000	101.19481				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC409 On 23/09/2025 Spot Bond			10.72500	10.72500	10.72500	104.89974				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC410 On 30/04/2027 Spot Bond					0.00000	99.97333				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC411 On 30/04/2025 Spot Bond					0.00000	99.97153				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC412 On 31/05/2027 Spot Bond					0.00000	101.84935				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC413 On 30/04/2029 Spot Bond					0.00000	99.97035				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC414 On 31/05/2027 Spot Bond					0.00000	101.84218				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC415 On 31/05/2025 Spot Bond					0.00000	101.78423				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC416 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	
FRC417 On 30/04/2025 Spot Bond					0.00000	99.97153				0.00	0	
Total FRC417 SPOT										0.00	0	

Contract 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 FRC417										0.00	0	
FRC417 On 31/05/2027 Spot Bond					0.00000	101.84281				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	99.97056				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC419 On 30/04/2026 Spot Bond					0.00000	99.97334				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC420 On 27/09/2028 Spot Bond					0.00000	101.03065				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	101.04839				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	101.04839				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC423 On 31/08/2025 Spot Bond					0.00000	101.73455				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC424 On 31/07/2025 Spot Bond					0.00000	99.97324				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC425 On 30/09/2027 Spot Bond					0.00000	100.86073				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426 On 30/09/2026 Spot Bond					0.00000	100.90245				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427 On 21/06/2027 Spot Bond					0.00000	101.12265				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC428 On 31/10/2027 Spot Bond					0.00000	99.97340				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43(On 31/10/2026 Spot Bond					0.00000	99.97153				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.70111				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43(On 31/10/2026 Spot Bond					0.00000	99.97327				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.70111				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.78392				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43(On 20/11/2026 Spot Bond					0.00000	101.58687				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43(On 21/06/2027 Spot Bond					0.00000	101.14185				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43(On 31/01/2030 Spot Bond			9.14000	9.14000	9.14000	104.35054				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.28035				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.29584				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44(On 31/07/2025 Spot Bond					0.00000	99.97125				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC44 On 31/08/2027 Spot Bond					0.00000	101.71767				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	101.71767				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44 On 20/12/2027 Spot Bond					0.00000	101.18065				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44 On 23/09/2026 Spot Bond					0.00000	101.08222				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44 On 28/10/2023 Spot Bond					0.00000	100.00006				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	101.70111				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44 On 15/03/2028 Spot Bond					0.00000	101.32102				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	101.15767				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	101.16885				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45 On 20/12/2030 Spot Bond					0.00000	101.10525				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.07000	110.12490	5.07000	110.09632				0.00	0	231,500,00
Total FRI33 SPOT										0.00	0	231,500,00
Total For FRI33										0.00	0	231,500,00
FRI38 On 31/01/2038 Spot Bond			5.14500	119.25097	5.14500	119.22007				0.00	0	
Total FRI38 SPOT										0.00	0	

Contract 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 FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.35963				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	102.10640				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.02998				0.00	0	2,000,000,00
Total FRJ25 SPOT										0.00	0	2,000,000,00
Total For FRJ25										0.00	0	2,000,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.81857				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.11176				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.22951				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.86350				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.35703				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.18634				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.93650				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.83800	4.83800	4.83800	105.82858				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS100 On 31/01/2038 Spot Bond			5.11500	5.11500	5.11500	119.64894				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS101 On 23/01/2024 Spot Bond					0.00000	99.93964				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 31/01/2038 Spot Bond			5.25500	117.69387	5.25500	117.66303				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.43000	229.68757	5.43000	229.62596				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.57500	113.29895	5.57500	113.26829				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.43000	5.43000	5.43000	229.62596				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			4.83000	161.28476	4.83000	161.24430				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	114.36534	3.70500	114.34008				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.19500	118.54019	5.19500	118.50932				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.55000	227.31555	5.55000	227.25384				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.60000	226.33585	5.60000	226.27410				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.01000	163.85366	4.01000	163.81612				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12 On 07/12/2033 Spot Bond			5.63000	225.75044	5.63000	225.68869				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.39500	115.74670	5.39500	115.71594				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.88000	212.01608	4.88000	211.96233				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			6.14500	105.94349	6.14500	105.91324				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			5.09000	209.94287	5.09000	209.88846				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			5.15000	209.35484	5.15000	209.30024				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			6.14000	216.07048	6.14000	216.00842				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			6.09500	106.56547	6.09500	106.53518				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.39500	5.39500	5.39500	115.71594				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.47500	114.65115	5.47500	114.62044				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.96000	211.22352	4.96000	211.16949				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.91000	220.37312	5.91000	220.31117				0.00	0	
Total FRS138 SPOT										0.00	0	

Contract 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 FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			5.09000	209.94287	5.09000	209.88846				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			5.09000	209.94287	5.09000	209.88846				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.49100	215.91924	4.49100	215.86675				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			4.78000	161.43994	4.78000	161.39966				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14 On 31/03/2028 Spot Bond			5.44000	206.53940	5.44000	206.48392				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15 On 31/03/2028 Spot Bond			5.48000	206.15448	5.48000	206.09891				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15 On 31/01/2025 Spot Bond			4.75000	161.53313	4.75000	161.49296				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.95500	211.27296	4.95500	211.21895				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			5.49000	5.49000	5.49000	206.00279				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.35283				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	101.12634				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.86617				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 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	
FRS184 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	
FRS186 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	
FRS187 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	
FRS194 On 05/08/2024 Spot Bond					0.00000	101.78599				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.95838				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	101.79104				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.57258				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.34677				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.63302				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.94798				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 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	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.01023				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.84356				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	

Contract 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 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	131.80574				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	101.80481				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: 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: On 19/01/2024 Spot Bond					0.00000	100.37638				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25: 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: On 02/03/2024 Spot Bond					0.00000	101.38587				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25: On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25: On 23/01/2024 Spot Bond					0.00000	115.37440				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26: On 25/03/2024 Spot Bond					0.00000	101.09398				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26: On 28/02/2031 Spot Bond					0.00000	101.77142				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26: On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26: On 31/03/2032 Spot Bond					0.00000	100.85061				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26: On 22/06/2026 Spot Bond					0.00000	117.67888				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26: On 31/03/2031 Spot Bond					0.00000	100.85486				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27: On 31/03/2032 Spot Bond					0.00000	100.85145				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS276 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	
FRS278 On 30/09/2024 Spot Bond					0.00000	100.99659				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	101.25641				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.16955				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS281 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	
FRS282 On 30/09/2024 Spot Bond					0.00000	100.88576				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.90500	9.90500	9.90500	101.81569				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS285 On 28/02/2031 Spot Bond			9.90500	9.90500	9.90500	101.81569				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS286 On 25/10/2026 Spot Bond					0.00000	100.02518				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS288 On 13/11/2023 Spot Bond					0.00000	98.63481				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS289 On 31/01/2030 Spot Bond			11.06900	11.06900	11.06900	92.03089				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS291 On 12/02/2024 Spot Bond					0.00000	95.19159				0.00	0	
Total FRS291 SPOT										0.00	0	

Contract 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 FRS291										0.00	0	
FRS291 On 26/01/2023 Spot Bond					0.00000	0.00000				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	101.74897				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS304 On 06/07/2023 Spot Bond					0.00000	100.59856				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	99.97334				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2023 Spot Bond					0.00000	99.28444				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 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	
FRS309 On 21/09/2023 Spot Bond			9.06500	9.06500	9.06500	104.73405				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS310 On 21/09/2023 Spot Bond					0.00000	101.09141				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	105.84072				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS312 On 27/04/2024 Spot Bond					0.00000	100.06337				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS313 On 03/06/2024 Spot Bond					0.00000	101.16070				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS314 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	
FRS315 On 07/12/2023 Spot Bond			4.35000	4.35000	4.35000	326.84433				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS37 On 07/12/2023 Spot Bond			3.73000	328.58698	3.73000	328.51380				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.09000	4.09000	4.09000	327.54278				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.97658				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.09500	109.75230	5.09500	109.72374				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.92000	67.08888	4.92000	113.14118				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.90000	3.90000	3.90000	164.16505				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.18000	4.18000	4.18000	163.27871				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.15000	5.15000	5.15000	324.71019				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.80000	7.80000	7.80000	103.23523		392,082,600,000,000.00		50,267,000,000	25,277,000,000	
Total FRX23 SPOT								12,082,600,000,000.00		50,267,000,000	25,277,000,000	
Total For FRX23								12,082,600,000,000.00		50,267,000,000	25,277,000,000	
FRX24 On 10/12/2024 Spot Bond			8.10500	105.99081	8.10500	105.96767				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.28500	103.36378	8.28500	103.34060				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.61500	105.89344	8.61500	105.86892				0.00	0	44,291,500
Total FRX26 SPOT										0.00	0	44,291,500

Contract 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 FRX26										0.00	0	44,291,50
FRX27 On 07/03/2027 Spot Bond			8.56500	109.60970	8.56500	109.58431				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.34500	103.40518	9.34500	103.37909				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.81500	99.67638	9.81500	99.65044				0.00	0	10,000,00
Total FRX30 SPOT										0.00	0	10,000,00
Total For FRX30										0.00	0	10,000,00
FRX31 On 21/02/2031 Spot Bond			10.19500	100.43834	10.19500	100.41120				0.00	0	168,000,00
Total FRX31 SPOT										0.00	0	168,000,00
Total For FRX31										0.00	0	168,000,00
FRX32 On 31/03/2032 Spot Bond			10.13000	105.81936	10.13000	105.79063				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.58000	73.99298	11.58000	73.97010				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.60314				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.51151				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.46373				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.49619				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.50574				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.22410				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.22813				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.34744				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	101.84072				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.56801				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.62549				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.02036				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.62000	117.36982	4.62000	117.34087				0.00	0	189,000,00
Total GRL35 SPOT										0.00	0	189,000,00
Total For GRL35										0.00	0	189,000,00
GRT07 On 21/02/2024 Spot Bond					0.00000	102.36085				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.92900	103.74978	8.92900	103.72488				0.00	0	70,000,00
Total GRT17 SPOT										0.00	0	70,000,00
Total For GRT17										0.00	0	70,000,00
GRT20 On 03/04/2024 Spot Bond					0.00000	100.81876				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			7.07500	106.19287	7.07500	106.17260				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT23 On 16/10/2024 Spot Bond					0.00000	101.04314				0.00	0	5,000,000,00
Total GRT23 SPOT										0.00	0	5,000,000,00
Total For GRT23										0.00	0	5,000,000,00
GRT24 On 09/03/2023 Spot Bond					0.00000	101.26391				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	102.00965				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.88823				0.00	0	466,000,00
Total GRT26G SPOT										0.00	0	466,000,00
Total For GRT26G										0.00	0	466,000,00
GRT27 On 28/09/2023 Spot Bond					0.00000	100.78028				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.17430				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	101.70135				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.48287				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.34542				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.83922				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.08832				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.82109				0.00	0	200,000,00
Total GRT36 SPOT										0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT36										0.00	0	200,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.64658				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.97708				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.73690				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	102.03724				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.23455				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.62090				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.44426				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.24582				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.57004				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	101.14290				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.19372				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GS000 On 08/11/2023 Spot Bond					0.00000	99.81148				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.55035				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.77201				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H10T5 On 27/03/2024 Spot Bond			8.69500	8.69500	8.69500	101.44808			2,608,500,000,000.00		300,000,000	150,000,000
Total H10T5 SPOT									2,608,500,000,000.00	300,000,000	150,000,000	
Total For H10T5									2,608,500,000,000.00	300,000,000	150,000,000	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.75014				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T20 On 04/04/2023 Spot Bond					0.00000	100.59091				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	109.86270				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	100.66680				0.00	0	
Total H12T26 SPOT										0.00	0	
Total For H12T26										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.01652				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T6 On 28/02/2023 Spot Bond					0.00000	101.36665				0.00	0	
Total HC5T6 SPOT										0.00	0	
Total For HC5T6										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.79783				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB09 On 29/03/2025 Spot Bond					0.00000	101.92870				0.00	0	163,000,00
Total HILB09 SPOT										0.00	0	163,000,00
Total For HILB09										0.00	0	163,000,00
HILB11 On 15/03/2024 Spot Bond					0.00000	101.24009				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.78559				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.26183				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	99.94000				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	99.76505				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			5.01000	325.16563	5.01000	325.08203				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.14000	5.14000	5.14000	325.80281				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.16000	105.44259	10.16000	105.41420				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.22000	77.90271	5.22000	111.37730				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.62500	85.14073	11.62500	85.11459				0.00	0	4,351,851,50
Total HWAY34 SPOT										0.00	0	4,351,851,50
Total For HWAY34										0.00	0	4,351,851,50
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.25809	100.00000	9.23771				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.70000	84.11468	11.70000	84.08870				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	9.25359	100.00000	9.23323				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.33000	166.02325	3.33000	165.98823			395,283,541,446,000.00	118,703,766,200	720,827,745,70	
Total I2025 SPOT									395,283,541,446,000.00	118,703,766,200	720,827,745,70	
Total For I2025									395,283,541,446,000.00	118,703,766,200	720,827,745,70	
I2029 On 31/03/2029 Spot Bond			4.15000	120.41485	4.15000	120.38666			311,231,377,290,000.00	74,995,512,600	167,918,594,20	
Total I2029 SPOT									311,231,377,290,000.00	74,995,512,600	167,918,594,20	
Total For I2029									311,231,377,290,000.00	74,995,512,600	167,918,594,20	
I2033 On 28/02/2033 Spot Bond			4.56000	115.16293	4.57000	115.03337			495,808,956,864,000.00	108,730,034,400	375,929,452,50	
Total I2033 SPOT									495,808,956,864,000.00	108,730,034,400	375,929,452,50	
Total For I2033									495,808,956,864,000.00	108,730,034,400	375,929,452,50	
I2038 On 31/01/2038 Spot Bond			4.64000	126.71859	4.49500	128.93217			558,049,552,000,000.00	120,269,300,000	562,228,302,60	
Total I2038 SPOT									558,049,552,000,000.00	120,269,300,000	562,228,302,60	
Total For I2038									558,049,552,000,000.00	120,269,300,000	562,228,302,60	
I2046 On 31/03/2046 Spot Bond			4.71000	112.21509	4.63000	113.61801			817,753,026,000,000.00	173,620,600,000	479,747,420,50	
Total I2046 SPOT									817,753,026,000,000.00	173,620,600,000	479,747,420,50	
Total For I2046									817,753,026,000,000.00	173,620,600,000	479,747,420,50	
I2050 On 31/12/2050 Spot Bond			4.63000	114.09249	4.65000	113.65976			572,488,388,000,000.00	123,647,600,000	451,669,542,60	
Total I2050 SPOT									572,488,388,000,000.00	123,647,600,000	451,669,542,60	
Total For I2050									572,488,388,000,000.00	123,647,600,000	451,669,542,60	
IBG01 On 07/02/2025 Spot Bond					0.00000	99.69492				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.45050				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.81000	325.69643	4.81000	325.61443				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.66629				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.76137				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.73844				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.37748				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.55946				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.60132				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.98842				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.91230				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	101.47233				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.02017				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.67432				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.45487				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL149 On 25/08/2025 Spot Bond					0.00000	101.49077				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.44850				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	99.72455				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.78638				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	103.61564				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.38666				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.39477				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.72579				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.68494				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.25702				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.01850				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.51319				0.00	0	
Total IBL181 SPOT										0.00	0	

Contract 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 IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.72706				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.06313				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.79376				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.48534				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.78428				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.86136				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.20067				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.88081				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.67104				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.37997				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.33769				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.29539				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	99.97797				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	99.97620				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.58618				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			7.22500	7.22500	7.22500	101.12213			19,507,500,000.00	2,700,000,000.00	2,700,000,000	2,700,000,000
Total IBL211 SPOT									19,507,500,000.00	2,700,000,000	2,700,000,000	2,700,000,000
Total For IBL211									19,507,500,000.00	2,700,000,000	2,700,000,000	2,700,000,000
IBL212 On 22/02/2023 Spot Bond			7.22500	7.22500	7.22500	101.11963			0.00	0	0	
Total IBL212 SPOT									0.00	0	0	
Total For IBL212									0.00	0	0	
IBL213 On 22/02/2023 Spot Bond			7.22500	7.22500	7.22500	101.12709			0.00	0	0	
Total IBL213 SPOT									0.00	0	0	
Total For IBL213									0.00	0	0	
IBL214 On 22/02/2023 Spot Bond			7.22500	7.22500	7.22500	101.11465			0.00	0	0	
Total IBL214 SPOT									0.00	0	0	
Total For IBL214									0.00	0	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.51335			0.00	0	0	
Total IBL215 SPOT									0.00	0	0	
Total For IBL215									0.00	0	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.05074			0.00	0	0	
Total IBL216 SPOT									0.00	0	0	
Total For IBL216									0.00	0	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.97962			0.00	0	0	
Total IBL217 SPOT									0.00	0	0	
Total For IBL217									0.00	0	0	
IBL218 On 28/03/2023 Spot Bond			9.06500	9.06500	9.06500	100.20645			0.00	0	0	
Total IBL218 SPOT									0.00	0	0	
Total For IBL218									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
IBL219 On 31/03/2025 Spot Bond					0.00000	99.94703				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.94815				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			7.62500	7.62500	7.62500	102.59195				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.93418				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	101.70301				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.53569				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.23180				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	99.37288				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.31658				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.19744				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.22983				0.00	0	
Total IBL230 SPOT										0.00	0	

Contract 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 IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.99389				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.52500	8.52500	8.52500	101.79928				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.78234				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.80400				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.98083				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	98.17422				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.74192				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.30986				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.29849				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	100.27288				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.06373				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.06594				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	99.84914				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.43000	9.43000	9.43000	103.33135				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.75003				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.85382				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			7.57500	102.18641	7.57500	102.16511				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.42929				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	99.78612				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.46580				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.23087				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.10449				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.13432				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL260 On 20/12/2027 Spot Bond					0.00000	100.81794				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.48000	105.39874	9.48000	105.37222				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.15337				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.10500	102.49730	9.10500	102.47209				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.58000	105.89314	10.58000	106.01873				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.66500	105.23685	9.66500	105.20956				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.97205				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.33123				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.96790				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.86561				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.96763				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.59481				0.00	0	
Total IDCG22 SPOT										0.00	0	

Contract 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 IDCG22										0.00	0	
IDCG2 On 29/01/2027 Spot Bond					0.00000	96.75526				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.41500	101.74189	8.41500	101.71885				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.79589				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	101.76610				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.15619				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	102.98739				0.00	0	600,000,00
Total INLV07 SPOT										0.00	0	600,000,00
Total For INLV07										0.00	0	600,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	105.94193				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.46673				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.69182				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.99564				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.84881				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.88931				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.33372				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.84373				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.86588				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.03355				0.00	0	600,000,00
Total IPF30 SPOT										0.00	0	600,000,00
Total For IPF30										0.00	0	600,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	101.22276				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.66139				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.20078				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.13432				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPFC40 On 25/02/2023 Spot Bond					0.00000	101.40980				0.00	0	
Total IPFC40 SPOT										0.00	0	
Total For IPFC40										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.52425				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.75000	203.57804	5.75000	203.52169				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV050 On 26/06/2024 Spot Bond					0.00000	103.50492				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.65000	204.52791	5.65000	204.47184				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.51677				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.45378				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.49868				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.14728				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.50018				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	100.90297				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.38883				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.53625				0.00	0	
Total IVC178 SPOT										0.00	0	

Contract 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 IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.71373				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.35000	99.19267	8.35000	99.17038				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.56440				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			6.80500	100.23262	6.80500	100.18729				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	103.33782				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.40000	102.61398	8.40000	102.59065				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.37517				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.34000	102.58861	8.34000	102.56545				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.76494				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.31692				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			8.70000	8.70000	8.70000	102.86061			3,480,000,000,000.00	400,000,000	200,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC211 SPOT										3,480,000,000,000.00	400,000,000	200,000,000
Total For IVC211										3,480,000,000,000.00	400,000,000	200,000,000
IVC212 On 27/02/2023 Spot Bond			9.40000	9.40000	9.40000	102.31223				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.09188				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.00030				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.27500	6.27500	6.27500	102.22524				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.02500	103.17376	8.02500	103.15146				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.35500	99.96121	5.35500	100.41160				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	99.82293				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	100.04913				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.09421				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.56880				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.78640				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC226 On 01/09/2024 Spot Bond					0.00000	101.45680				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.03500	9.03500	9.03500	100.17105				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.32733				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.01000	8.01000	8.01000	101.12662				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			8.63500	8.63500	8.63500	100.46339				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.52571				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.30504				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	101.09441				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	100.52560				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	99.87440				0.00	0	
Total IVZ127 SPOT										0.00	0	
Total For IVZ127										0.00	0	
IVZ128 On 02/03/2023 Spot Bond			7.75000	7.75000	7.75000	99.24141				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	99.83261			16,065,000,000,000.00	2,100,000,000	2,100,000,000	
Total IVZ129 SPOT									16,065,000,000,000.00	2,100,000,000	2,100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IVZ129									16,065,000,000,000.00	2,100,000,000	2,100,000,000
IVZ130 On 07/02/2023 Spot Bond			7.65000	7.65000	7.65000	99.72827			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	99.68660			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	101.17544			0.00	0	
Total JPM002 SPOT									0.00	0	
Total For JPM002									0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.46701			0.00	0	
Total KAP014 SPOT									0.00	0	
Total For KAP014									0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.14674			0.00	0	
Total KAP015 SPOT									0.00	0	
Total For KAP015									0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.27760			0.00	0	
Total KAP017 SPOT									0.00	0	
Total For KAP017									0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.46230			0.00	0	
Total KAP018 SPOT									0.00	0	
Total For KAP018									0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.00013			0.00	0	
Total KAP019 SPOT									0.00	0	
Total For KAP019									0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.15051			0.00	0	
Total KAP020 SPOT									0.00	0	
Total For KAP020									0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	102.13390			0.00	0	
Total KAP021 SPOT									0.00	0	
Total For KAP021									0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	101.58120			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	101.50146				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.48303				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.64226				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	100.77902				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	100.79779				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	101.56682				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	101.59270				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.16500	119.77851	9.16500	119.74886				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.68409				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.59104				0.00	0	550,000.00
Total LGL09 SPOT										0.00	0	550,000.00
Total For LGL09										0.00	0	550,000.00
LGL10 On 08/10/2025 Spot Bond					0.00000	101.43944				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL11 On 09/09/2026 Spot Bond					0.00000	104.43796				0.00	0	105,000,00
Total LGL11 SPOT										0.00	0	105,000,00
Total For LGL11										0.00	0	105,000,00
LGL12 On 04/10/2027 Spot Bond					0.00000	101.04142				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.78083				0.00	500,000,000	500,000,00
Total LHC01 SPOT										0.00	500,000,000	500,000,00
Total For LHC01										0.00	500,000,000	500,000,00
LHC02 On 19/07/2027 Spot Bond					0.00000	100.84252				0.00	500,000,000	1,500,000,00
Total LHC02 SPOT										0.00	500,000,000	1,500,000,00
Total For LHC02										0.00	500,000,000	1,500,000,00
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.61073				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.64890				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.68707				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.40422				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.51741				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	101.51785				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	101.50363				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.97914				0.00	0	
Total MBF071 SPOT										0.00	0	

Contract 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 MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	101.51357				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.70104				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	101.45513				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.06561				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.94522				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	101.73543				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.95135				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 12/03/2023 Spot Bond					0.00000	101.14603				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.75082				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			8.41500	8.41500	8.41500	111.70874				0.00	0	269,000,00
Total MMIG04 SPOT										0.00	0	269,000,00
Total For MMIG04										0.00	0	269,000,00
MMIG0: On 19/10/2028 Spot Bond					0.00000	101.08708				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0: On 18/09/2024 Spot Bond					0.00000	101.77281				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.07678				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.06500	102.02507	9.06500	102.00021				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.74299				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.31500	97.27079	9.31500	97.24035				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	102.12248				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			9.84000	102.61043	9.84000	102.58321				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.06336				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.75718				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	103.03246				0.00	0	557,000,00
Total MTN13 SPOT										0.00	0	557,000,00
Total For MTN13										0.00	0	557,000,00
MTN15 On 10/05/2024 Spot Bond					0.00000	102.43340				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.35795				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN18 On 30/05/2026 Spot Bond					0.00000	102.55466				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.19168				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.42036				0.00	0	574,000,00
Total MTN20 SPOT										0.00	0	574,000,00
Total For MTN20										0.00	0	574,000,00
MTN21 On 29/06/2023 Spot Bond					0.00000	101.45222				0.00	0	20,000,00
Total MTN21 SPOT										0.00	0	20,000,00
Total For MTN21										0.00	0	20,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.61334				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.01000	98.13967	9.01000	98.11578				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.51282				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.58010				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.35275				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.10868				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.68073				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.99938				0.00	0	
Total MTN29 SPOT										0.00	0	

Contract 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 MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.70561				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.37125				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.51447				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	101.65324				0.00	0	1,000,000,00
Total MTN33 SPOT										0.00	0	1,000,000,00
Total For MTN33										0.00	0	1,000,000,00
MTN35 On 14/11/2027 Spot Bond					0.00000	102.10275				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	101.76386				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	101.66298				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	101.86274				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR0 On 22/11/2024 Spot Bond					0.00000	101.64407				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR0 On 22/05/2025 Spot Bond					0.00000	101.64421				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR0 On 22/11/2025 Spot Bond					0.00000	101.57320				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	101.46059				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.96243				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.12542				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.26376				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.39082				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.37000	100.30460	9.37000	100.27964				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.94500	101.60948	9.94500	101.58268				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.25789				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.00001				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.06467				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	99.99992				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.09689				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK13/ On 19/03/2024 Spot Bond			8.91000	104.44447	8.91000	104.41932				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			8.56500	106.00726	8.56500	105.98311				0.00	0	20,000,00
Total NBK16A SPOT										0.00	0	20,000,00
Total For NBK16A										0.00	0	20,000,00
NBK17/ On 22/04/2026 Spot Bond			8.69500	106.19702	8.69500	106.17219				0.00	0	360,000,00
Total NBK17A SPOT										0.00	0	360,000,00
Total For NBK17A										0.00	0	360,000,00
NBK20/ On 01/06/2026 Spot Bond			8.78500	106.17765	8.78500	106.15257				0.00	0	20,000,00
Total NBK20A SPOT										0.00	0	20,000,00
Total For NBK20A										0.00	0	20,000,00
NBK21/ On 21/07/2027 Spot Bond			8.89000	106.59536	8.89000	106.56975				0.00	0	153,000,00
Total NBK21A SPOT										0.00	0	153,000,00
Total For NBK21A										0.00	0	153,000,00
NBK23/ On 19/11/2025 Spot Bond			7.54300	109.92615	7.54300	109.90367				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.58500	111.26316	8.58500	111.23733				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			8.75000	8.75000	8.75000	104.87745				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25/ On 12/02/2025 Spot Bond					0.00000	103.36425				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	82.86444	100.00000	82.68623				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26/ On 22/04/2026 Spot Bond					0.00000	102.68203				0.00	0	360,000,00
Total NBK26B SPOT										0.00	0	360,000,00
Total For NBK26B										0.00	0	360,000,00
NBK27/ On 10/05/2026 Spot Bond			8.51000	109.90389	8.51000	109.87858				0.00	0	
Total NBK27A SPOT										0.00	0	

Contract 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 NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			8.85500	100.50568	8.85500	100.48202				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			8.65500	105.47050	8.65500	105.44622				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			8.94000	104.91835	8.94000	104.89342				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			8.71000	102.64377	8.71000	102.61960				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.77898				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.16376				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.76552				0.00	677,000,000	677,000,000
Total NBK36B SPOT										0.00	677,000,000	677,000,000
Total For NBK36B										0.00	677,000,000	677,000,000
NBK4 On 28/10/2024 Spot Bond					0.00000	83.07479				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	102.21094				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.38258				0.00	0	10,000,000
Total NBK43B SPOT										0.00	0	10,000,000
Total For NBK43B										0.00	0	10,000,000
NBK45 On 15/02/2023 Spot Bond					0.00000	101.68659				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	102.26337				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK471 On 15/02/2028 Spot Bond					0.00000	103.65394				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK491 On 09/11/2023 Spot Bond					0.00000	102.13692				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK501 On 09/11/2025 Spot Bond					0.00000	102.33681				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK521 On 21/02/2024 Spot Bond					0.00000	101.81486				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK531 On 21/02/2026 Spot Bond					0.00000	102.07958				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK541 On 21/02/2029 Spot Bond					0.00000	102.02588				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB51 On 01/08/2024 Spot Bond					0.00000	100.24903				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB52 On 01/08/2026 Spot Bond					0.00000	100.16462				0.00	0	500,000,00
Total NBKB57 SPOT										0.00	0	500,000,00
Total For NBKB57										0.00	0	500,000,00
NBKB53 On 01/08/2029 Spot Bond					0.00000	99.61501				0.00	0	1,000,000,00
Total NBKB58 SPOT										0.00	0	1,000,000,00
Total For NBKB58										0.00	0	1,000,000,00
NBKB54 On 24/02/2023 Spot Bond					0.00000	101.42153				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB61 On 24/02/2025 Spot Bond					0.00000	101.57731				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.17770				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.31225				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.78207				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.88242				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			9.91000	104.67659	9.91000	104.64862				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.03129				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.56500	104.80118	9.56500	104.77413				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.03684				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.04556				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.05664				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.46168				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL02 On 06/06/2025 Spot Bond					0.00000	101.46168				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.72354				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.41253				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	100.72744				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.58339				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.49200				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.10213				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.96215				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.83068				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.71208				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	101.99822				0.00	0	100,000.00
Total NGLT1B SPOT										0.00	0	100,000.00
Total For NGLT1B										0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10: On 25/03/2024 Spot Bond					0.00000	103.25007				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	104.46872				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10: On 22/05/2025 Spot Bond					0.00000	104.38017				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10: On 05/08/2025 Spot Bond					0.00000	106.18575				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10: On 19/11/2025 Spot Bond					0.00000	106.01681				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10: On 08/09/2026 Spot Bond					0.00000	105.16911				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10: On 04/11/2026 Spot Bond					0.00000	102.47880				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11: On 27/12/2026 Spot Bond					0.00000	102.60145				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11: On 23/04/2027 Spot Bond					0.00000	100.20196				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11: On 10/12/2027 Spot Bond					0.00000	101.50604				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.43317				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	101.38581				0.00	0	
Total NHM015 SPOT										0.00	0	

Contract 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 NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	107.11111				0.00	0	3,519,000,00
Total NHM016 SPOT										0.00	0	3,519,000,00
Total For NHM016										0.00	0	3,519,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	102.79313				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	105.05656				0.00	0	519,000,00
Total NHM019 SPOT										0.00	0	519,000,00
Total For NHM019										0.00	0	519,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	103.94498				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	103.66590				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.13854				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.19079				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.60000	5.60000	5.60000	226.27410				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.46000	4.46000	4.46000	216.18145				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.08500	4.08500	4.08500	163.57875				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.04000	5.04000	5.04000	114.48602				0.00	0	110,000,00
Total NI29 SPOT										0.00	0	110,000,00
Total For NI29										0.00	0	110,000,00
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.24500	5.24500	5.24500	117.80357				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.19000	4.19000	4.19000	163.24716				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	273.41188	3.45000	273.35307				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.99000	3.99000	3.99000	163.87949				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	219.82330				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.25000	218.37898	4.25000	218.32731				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.26500	91.76965	5.26500	117.52266				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.36535				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	144.34609				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.47499				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN023 On 07/11/2025 Spot Bond					0.00000	102.67253				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	102.31291				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.56824				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.63323				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	153.49638				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.13672				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.60648				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.22388				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.99603				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	188.01776				0.00	0	
Total NN048 SPOT										0.00	0	

Contract 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 NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	188.37586				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.21683				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	99.44092				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	89.56606				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.65129				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.25666				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.81479				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.85355				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.12331				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.79850				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.08251				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.17598				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.08251				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.17120				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	97.19029				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	101.05769				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.03362				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			9.94500	9.94500	9.94500	103.90058				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.47500	9.47500	9.47500	106.40679				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.50000	9.50000	9.50000	104.98457				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	105.46614				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 24/06/2025 Spot Bond					0.00000	132.71000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	122.50000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	135.30000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	133.13000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	130.37352				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
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	

Contract 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 NNF084										0.00	0	
NNF084 On 27/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF088 SPOT										0.00	0	
Total For NNF088										0.00	0	
NNF088 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	
NNF089 On 30/05/2023 Spot Bond					0.00000	101.39198				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	126.34516				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A20 On 22/05/2052 Spot Bond					0.00000	88.65595				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A24 On 22/05/2054 Spot Bond					0.00000	101.71444				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A25 On 22/05/2023 Spot Bond					0.00000	101.57851				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A27 On 22/05/2053 Spot Bond					0.00000	101.62502				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B10 On 22/05/2052 Spot Bond					0.00000	101.64381				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B17 On 22/05/2052 Spot Bond					0.00000	110.30737				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B20 On 22/05/2023 Spot Bond					0.00000	101.65377				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B20 On 22/05/2054 Spot Bond					0.00000	101.75652				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.68138				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.14641				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.44647				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			5.39000	210.71731	5.39000	210.66120				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.67500	108.75842	10.67500	108.72735		854,000,000,000.00		80,000,000	461,061,200	
Total NRA028 SPOT								854,000,000,000.00		80,000,000	461,061,200	
Total For NRA028								854,000,000,000.00		80,000,000	461,061,200	
NRA02 On 30/11/2028 Spot Bond			100.00000	14.84096	100.00000	14.80793				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	101.76254				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.77527				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.29498				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.77394				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.00008				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC34 On 26/02/2025 Spot Bond					0.00000	101.98854				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.24926				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.51205				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.42368				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.05084				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.83500	110.04758	7.83500	110.02421				0.00	0	1,909,000,00
Total OML07 SPOT										0.00	0	1,909,000,00
Total For OML07										0.00	0	1,909,000,00
OML10 On 14/09/2025 Spot Bond			8.24000	111.52458	8.24000	111.49970				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	101.65840				0.00	0	100,000,00
Total OML11 SPOT										0.00	0	100,000,00
Total For OML11										0.00	0	100,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	103.31937				0.00	0	1,200,000,00
Total OML12 SPOT										0.00	0	1,200,000,00
Total For OML12										0.00	0	1,200,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	101.29823				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.41823				0.00	0	1,000,000,00
Total OML14 SPOT										0.00	0	1,000,000,00
Total For OML14										0.00	0	1,000,000,00
OML15 On 28/10/2027 Spot Bond					0.00000	100.00013				0.00	0	
Total OML15 SPOT										0.00	0	

Contract 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 OML15										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	101.41441				0.00	0	70,000,00
Total PARS01 SPOT										0.00	0	70,000,00
Total For PARS01										0.00	0	70,000,00
PARS0: On 13/12/2027 Spot Bond					0.00000	101.43416				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.25986				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	102.09802				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.27811				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.65013				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.58108				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.52497				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.56041				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.08500	109.08506	8.16500	108.78626			703,918,437,202,000.00	2,560,781,501,200	1,397,869,900,20	
Total R186 SPOT									13,918,437,202,000.00	560,781,501,200	397,869,900,20	
Total For R186									13,918,437,202,000.00	560,781,501,200	397,869,900,20	
R197 On 07/12/2023 Spot Bond			3.74000	328.56003	3.74000	328.48679			18,700,000,000,000.00	5,000,000,000	584,350,000,00	
Total R197 SPOT									18,700,000,000,000.00	5,000,000,000	584,350,000,00	
Total For R197									18,700,000,000,000.00	5,000,000,000	584,350,000,00	
R202 On 07/12/2033 Spot Bond			4.59000	247.14308	4.60000	246.86542			137,761,356,366,000.00	30,013,367,400	154,679,820,20	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R202 SPOT									17,761,356,366,000.00	30,013,367,400	154,679,820,200
Total For R202									17,761,356,366,000.00	30,013,367,400	154,679,820,200
R2023 On 28/02/2023 Spot Bond			7.75000	103.26109	7.75000	103.23930			432,523,992,625,000.00	184,841,805,500	186,003,409,000
Total R2023 SPOT									12,523,992,625,000.00	184,841,805,500	186,003,409,000
Total For R2023									12,523,992,625,000.00	184,841,805,500	186,003,409,000
R2030 On 31/01/2030 Spot Bond			9.60000	91.97885	9.66000	91.67059			599,942,222,720,000.00	2,041,660,648,200	2,049,789,328,400
Total R2030 SPOT									19,942,222,720,000.00	041,660,648,200	049,789,328,400
Total For R2030									19,942,222,720,000.00	041,660,648,200	049,789,328,400
R2032 On 31/03/2032 Spot Bond			10.24500	91.08829	10.28000	90.87470			318,830,937,937,500.00	2,373,726,787,500	1,685,084,333,800
Total R2032 SPOT									18,830,937,937,500.00	373,726,787,500	585,084,333,800
Total For R2032									18,830,937,937,500.00	373,726,787,500	585,084,333,800
R2035 On 28/02/2035 Spot Bond			10.79000	90.97591	10.82000	90.76814			408,683,767,049,000.00	1,335,373,843,100	1,809,988,355,500
Total R2035 SPOT									18,683,767,049,000.00	335,373,843,100	309,988,355,500
Total For R2035									18,683,767,049,000.00	335,373,843,100	309,988,355,500
R2037 On 31/01/2037 Spot Bond			11.00500	82.31758	11.04000	82.07960			269,303,562,389,000.00	751,413,317,800	1,098,318,718,900
Total R2037 SPOT									19,303,562,389,000.00	751,413,317,800	098,318,718,900
Total For R2037									19,303,562,389,000.00	751,413,317,800	098,318,718,900
R2040 On 31/01/2040 Spot Bond			11.16000	83.70018	11.20000	83.41301			583,884,267,384,000.00	589,953,787,400	986,054,146,400
Total R2040 SPOT									13,884,267,384,000.00	589,953,787,400	986,054,146,400
Total For R2040									13,884,267,384,000.00	589,953,787,400	986,054,146,400
R2044 On 31/01/2044 Spot Bond			11.22000	80.20952	11.24000	80.05210			047,967,482,202,000.00	806,414,214,100	1,731,472,204,000
Total R2044 SPOT									17,967,482,202,000.00	806,414,214,100	731,472,204,000
Total For R2044									17,967,482,202,000.00	806,414,214,100	731,472,204,000
R2048 On 28/02/2048 Spot Bond			11.09000	83.99114	11.09500	83.93124			188,606,595,313,000.00	2,451,632,695,700	1,784,579,780,400
Total R2048 SPOT									18,606,595,313,000.00	451,632,695,700	784,579,780,400
Total For R2048									18,606,595,313,000.00	451,632,695,700	784,579,780,400
R209 On 31/03/2036 Spot Bond			10.81000	70.46275	10.86000	70.17659			534,711,657,282,000.00	326,985,352,200	886,599,851,900
Total R209 SPOT									14,711,657,282,000.00	326,985,352,200	386,599,851,900
Total For R209									14,711,657,282,000.00	326,985,352,200	386,599,851,900
R210 On 31/03/2028 Spot Bond			3.80000	223.05894	3.75000	223.53614			59,780,214,140,000.00	15,731,635,300	387,828,439,000
Total R210 SPOT									19,780,214,140,000.00	15,731,635,300	387,828,439,000
Total For R210									19,780,214,140,000.00	15,731,635,300	387,828,439,000
R213 On 28/02/2031 Spot Bond			10.03500	86.41720	10.08000	86.17566			555,260,692,557,000.00	653,239,730,200	1,312,334,821,500
Total R213 SPOT									15,260,692,557,000.00	653,239,730,200	312,334,821,500
Total For R213									15,260,692,557,000.00	653,239,730,200	312,334,821,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214 On 28/02/2041 Spot Bond			11.08000	67.28418	11.11000	67.09797			099,358,569,016,000.00	369,978,210,200	416,391,802,200
Total R214 SPOT									19,358,569,016,000.00	369,978,210,200	416,391,802,200
Total For R214									19,358,569,016,000.00	369,978,210,200	416,391,802,200
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.24367			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.63351			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	102.04216			0.00	0	3,475,000,000
Total RDFB17 SPOT									0.00	0	3,475,000,000
Total For RDFB17									0.00	0	3,475,000,000
RDFB1 On 11/02/2026 Spot Bond					0.00000	102.20107			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.99147			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.37049			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.98824			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.92697			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.92325			0.00	0	
Total RDFB27 SPOT									0.00	0	
Total For RDFB27									0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.98481			0.00	0	
Total RDFG01 SPOT									0.00	0	
Total For RDFG01									0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.75100			0.00	0	
Total RDFG02 SPOT									0.00	0	

Contract 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 RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.01014				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.04250				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.25872				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.27001				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.37980				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	95.49925				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2023 Spot Bond					0.00000	101.87314				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	102.28279				0.00	0	2,500,000,00
Total RED171 SPOT										0.00	0	2,500,000,00
Total For RED171										0.00	0	2,500,000,00
RED30: On 17/11/2023 Spot Bond					0.00000	102.58729				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.00035				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	101.86717				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.58545				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.48015				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.59852				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.06595				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.51907				0.00	0	400,000,00
Total RES50 SPOT										0.00	0	400,000,00
Total For RES50										0.00	0	400,000,00
RES52 On 07/05/2024 Spot Bond					0.00000	100.28466				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.02765				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.40961				0.00	0	200,000,00
Total RES59 SPOT										0.00	0	200,000,00
Total For RES59										0.00	0	200,000,00
RES60 On 06/12/2025 Spot Bond					0.00000	101.29247				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	101.11381				0.00	30,000,000,000	30,000,000,00
Total RES61 SPOT										0.00	30,000,000,000	30,000,000,00
Total For RES61										0.00	30,000,000,000	30,000,000,00
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.98340				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.98007				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.02552				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.01444				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.07537				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.06429				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.19710				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.18604				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	102.49466				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.65000	101.22320	9.65000	101.19699			32,810,000,000.00	3,400,000,000	850,000,000	
Total RW23 SPOT									32,810,000,000.00	3,400,000,000	850,000,000	
Total For RW23									32,810,000,000.00	3,400,000,000	850,000,000	
RW28 On 10/12/2028 Spot Bond			10.89500	98.67494	10.89500	98.64619			3,050,600,000,000.00	280,000,000	140,000,000	
Total RW28 SPOT									3,050,600,000,000.00	280,000,000	140,000,000	
Total For RW28									3,050,600,000,000.00	280,000,000	140,000,000	
RW31 On 30/06/2031 Spot Bond			11.38000	97.21793	11.38000	97.18837			0.00	0		
Total RW31 SPOT									0.00	0		
Total For RW31									0.00	0		
RWL26 On 30/06/2026 Spot Bond					0.00000	101.37696				0.00	0	
Total RWL26 SPOT										0.00	0	

Contract 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 RWL26									0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.34000	98.25307	10.34000	98.22586			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	100.12701			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.40598			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.82500	105.54188	8.82500	105.51669			0.00	0	10,000,00
Total SBS20 SPOT									0.00	0	10,000,00
Total For SBS20									0.00	0	10,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	104.35679			0.00	0	201,000,00
Total SBS21 SPOT									0.00	0	201,000,00
Total For SBS21									0.00	0	201,000,00
SBS27 On 20/02/2024 Spot Bond			8.99500	105.62150	8.99500	105.59625			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.80500	99.78991	8.80500	99.76616			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.08500	103.79829	9.08500	103.77296			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.59500	105.96242	8.59500	105.93778			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.59000	100.94810	8.59000	100.92464			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.85000	99.35653	9.85000	99.33014			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.69500	107.03527	8.69500	107.01010				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.19000	108.55309	9.19000	108.52614				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.91500	104.98352	7.91500	104.96083				0.00	0	1,500,000,00
Total SBS46 SPOT										0.00	0	1,500,000,00
Total For SBS46										0.00	0	1,500,000,00
SBS47 On 15/02/2023 Spot Bond					0.00000	101.80426				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.60000	8.60000	8.60000	101.08021				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.45012				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.03115				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.06561				0.00	0	850,000,00
Total SBS57 SPOT										0.00	0	850,000,00
Total For SBS57										0.00	0	850,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	103.23961				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.31050				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.63378				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS64 On 31/01/2029 Spot Bond					0.00000	100.80219				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	102.01244				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.98631				0.00	0	1,500,000,00
Total SBS67 SPOT										0.00	0	1,500,000,00
Total For SBS67										0.00	0	1,500,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	101.63217				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.44826				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.00746				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.06671				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.38178				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.14799				0.00	300,000,000	150,000,00
Total SBS74 SPOT										0.00	300,000,000	150,000,00
Total For SBS74										0.00	300,000,000	150,000,00
SBS75 On 26/04/2027 Spot Bond					0.00000	100.26525				0.00	0	640,000,00
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	100.33523				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.44936				0.00	0	
Total SBS77 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	101.38267				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	101.42017				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.64000	326.14871	4.64000	326.06811				0.00	0	40,000,00
Total SBSI11 SPOT										0.00	0	40,000,00
Total For SBSI11										0.00	0	40,000,00
SBSI14 On 07/12/2033 Spot Bond			5.50000	5.50000	5.50000	228.23864				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.31134				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.73240				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	103.64430				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	105.11394				0.00	0	100,000,00
Total SBT104 SPOT										0.00	0	100,000,00
Total For SBT104										0.00	0	100,000,00
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	101.37582				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	102.73189				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10 On 13/07/2027 Spot Bond					0.00000	102.25719				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT108 On 31/12/2027 Spot Bond					0.00000	101.05294				0.00	0	50,000,00
Total SBT109 SPOT										0.00	0	50,000,00
Total For SBT109										0.00	0	50,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	102.10731				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.23808				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.60500	102.28006	9.60500	102.25370				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.30478				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.06464				0.00	0	200,000,00
Total SBT206 SPOT										0.00	0	200,000,00
Total For SBT206										0.00	0	200,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	105.55093				0.00	0	50,000,00
Total SBT207 SPOT										0.00	0	50,000,00
Total For SBT207										0.00	0	50,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	103.91100				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.77017				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	102.29118				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	102.04014				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SLI7 On 16/08/2028 Spot Bond			9.11500	100.86361	9.11500	100.83918			4,557,500,000,000.00	500,000,000	250,000,000
Total SLI7 SPOT									4,557,500,000,000.00	500,000,000	250,000,000
Total For SLI7									4,557,500,000,000.00	500,000,000	250,000,000
SLRA6 On 15/11/2023 Spot Bond					0.00000	102.02655			0.00	0	
Total SLRA6 SPOT									0.00	0	
Total For SLRA6									0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.75161			0.00	0	
Total SLRA7 SPOT									0.00	0	
Total For SLRA7									0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.73086			0.00	0	
Total SLRA8 SPOT									0.00	0	
Total For SLRA8									0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.79298			0.00	0	
Total SLRA9 SPOT									0.00	0	
Total For SLRA9									0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.83463			0.00	0	
Total SLRB6 SPOT									0.00	0	
Total For SLRB6									0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.81385			0.00	0	
Total SLRB7 SPOT									0.00	0	
Total For SLRB7									0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.77235			0.00	0	
Total SLRB8 SPOT									0.00	0	
Total For SLRB8									0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.83446			0.00	0	
Total SLRB9 SPOT									0.00	0	
Total For SLRB9									0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.87612			0.00	0	
Total SLRC6 SPOT									0.00	0	
Total For SLRC6									0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.86571			0.00	0	
Total SLRC7 SPOT									0.00	0	
Total For SLRC7									0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.85533			0.00	0	
Total SLRC8 SPOT									0.00	0	

Contract 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 SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.91740				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.44500	103.97473	9.44500	103.94831				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.53199				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	102.16026				0.00	400,000,000	800,000,00
Total SNT06 SPOT										0.00	400,000,000	800,000,00
Total For SNT06										0.00	400,000,000	800,000,00
SOL01 On 17/10/2025 Spot Bond					0.00000	100.32745				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	100.84287				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	102.06816				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.47328				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.49618				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	101.47519				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	101.50178				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.34997				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG004 On 15/03/2024 Spot Bond					0.00000	101.74905				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG005 On 18/06/2024 Spot Bond					0.00000	101.58999				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2024 Spot Bond					0.00000	100.83326				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	102.11332				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG010 On 12/07/2025 Spot Bond					0.00000	100.41536				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.40439				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.21403				0.00	0	200,000,00
Total SSA07 SPOT										0.00	0	200,000,00
Total For SSA07										0.00	0	200,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	100.86968				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.83000	4.83000	4.83000	161.24430				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.14000	108.89599	8.14000	108.87212				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.57000	88.71410	9.57000	88.69119				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN029 On 07/12/2023 Spot Bond					0.00000	100.32686				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.41659				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			9.15000	103.36043	9.15000	103.33503				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN043 On 31/01/2038 Spot Bond			5.19500	118.54019	5.19500	118.50932				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN044 On 09/02/2027 Spot Bond					0.00000	98.76682				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN046 On 30/04/2027 Spot Bond					0.00000	99.97609				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN047 On 05/04/2027 Spot Bond					0.00000	100.95257				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN050 On 08/12/2023 Spot Bond			4.77000	4.77000	4.77000	325.72110				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN062 On 31/01/2025 Spot Bond			4.23500	4.23500	4.23500	163.10531				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN063 On 31/01/2038 Spot Bond			5.39500	5.39500	5.39500	115.71594				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN064 On 31/03/2029 Spot Bond			4.99000	4.99000	4.99000	114.80869				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN065 On 31/03/2028 Spot Bond			4.93000	4.93000	4.93000	211.46641				0.00	0	
Total SSN065 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.57384				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.55498				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.15817				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.14072				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	112.94669				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.80556				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.05294				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.42262				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.59822				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.27643				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.83215				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.47500	5.47500	5.47500	228.73298				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	100.14314				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	98.45829				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	101.36824				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			10.32500	88.61146	10.32500	88.58722				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	101.13122				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.91000	211.71847	4.91000	211.66462				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.65500	225.26399	5.65500	225.20221				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 10/02/2023 Spot Bond					0.00000	101.75703				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 31/03/2024 Spot Bond					0.00000	95.61185				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 11/03/2023 Spot Bond					0.00000	101.13315				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN12 On 31/08/2024 Spot Bond					0.00000	101.32796				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	97.28583				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	97.03483				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	98.77150				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15 On 21/02/2024 Spot Bond					0.00000	101.40834				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16 On 08/06/2023 Spot Bond					0.00000	101.19138				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17 On 28/02/2025 Spot Bond					0.00000	102.10468				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17 On 28/02/2027 Spot Bond					0.00000	108.54928				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17 On 31/03/2046 Spot Bond			4.76930	111.16937	4.76930	111.14152				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17 On 31/12/2050 Spot Bond			4.76528	45.71698	4.76528	111.36551				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17 On 28/09/2027 Spot Bond					0.00000	100.93955				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN17 On 16/02/2023 Spot Bond					0.00000	101.49306				0.00	0	
Total SSN179 SPOT										0.00	0	

Contract 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 SSN179									0.00	0	
SSN18 On 09/06/2024 Spot Bond					0.00000	101.14723			0.00	0	
Total SSN180 SPOT									0.00	0	
Total For SSN180									0.00	0	
SSN18 On 14/03/2023 Spot Bond					0.00000	101.05120			0.00	0	
Total SSN181 SPOT									0.00	0	
Total For SSN181									0.00	0	
SSN18 On 20/03/2023 Spot Bond					0.00000	100.92589			0.00	0	
Total SSN182 SPOT									0.00	0	
Total For SSN182									0.00	0	
SSN18 On 18/02/2024 Spot Bond					0.00000	100.28661			0.00	0	
Total SSN183 SPOT									0.00	0	
Total For SSN183									0.00	0	
SSN18 On 28/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SSN184 SPOT									0.00	0	
Total For SSN184									0.00	0	
SST20 On 08/12/2026 Spot Bond					0.00000	101.84906			0.00	0	
Total SST201 SPOT									0.00	0	
Total For SST201									0.00	0	
SST20 On 31/08/2027 Spot Bond					0.00000	101.54184			0.00	0	
Total SST202 SPOT									0.00	0	
Total For SST202									0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	104.49771			0.00	0	
Total STF001 SPOT									0.00	0	
Total For STF001									0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.65500	103.82519	8.65500	103.80103		1,557,900,000,000.00	180,000,000	90,000,000	
Total SZ25 SPOT								1,557,900,000,000.00	180,000,000	90,000,000	
Total For SZ25								1,557,900,000,000.00	180,000,000	90,000,000	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.56122			0.00	0	
Total T16A10 SPOT									0.00	0	
Total For T16A10									0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.54917			0.00	0	
Total T17A11 SPOT									0.00	0	
Total For T17A11									0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.48519			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.58066				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.52270				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.23758				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.52270				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			6.78500	104.34327	6.78500	104.32434				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.29500	104.55846	7.29500	104.53810				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.42044				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.47002				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.53231				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.49565				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			8.86500	105.71872	8.86500	103.77580				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TC001 On 15/02/2025 Spot Bond					0.00000	101.90168				0.00	0	200,000,00
Total TC001 SPOT										0.00	0	200,000,00
Total For TC001										0.00	0	200,000,00
TC002 On 15/02/2027 Spot Bond					0.00000	102.06037				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.73522				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.47050				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.72717				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	101.16794				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.71324				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.35930				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.21185				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.23805				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.59781				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.37716				0.00	0	
Total TFS168 SPOT										0.00	0	

Contract 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 TFS168									0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	101.25153			0.00	0	
Total TFS169 SPOT									0.00	0	
Total For TFS169									0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	101.13057			0.00	0	
Total TFS170 SPOT									0.00	0	
Total For TFS170									0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.45216			0.00	0	
Total TFS171 SPOT									0.00	0	
Total For TFS171									0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.55795			0.00	0	
Total TFS172 SPOT									0.00	0	
Total For TFS172									0.00	0	
TFS173 On 30/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total TFS173 SPOT									0.00	0	
Total For TFS173									0.00	0	
TFS174 On 30/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total TFS174 SPOT									0.00	0	
Total For TFS174									0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000			0.00	0	
Total TH10A7 SPOT									0.00	0	
Total For TH10A7									0.00	0	
TH16A2 On 21/08/2024 Spot Bond					0.00000	101.52292			0.00	0	600,000,00
Total TH16A2 SPOT									0.00	0	600,000,00
Total For TH16A2									0.00	0	600,000,00
TH16A3 On 21/08/2024 Spot Bond			8.06500	104.36240	8.06500	104.33998			0.00	0	
Total TH16A3 SPOT									0.00	0	
Total For TH16A3									0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	101.53246			0.00	0	
Total TH16A5 SPOT									0.00	0	
Total For TH16A5									0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	101.52673			0.00	0	
Total TH16A8 SPOT									0.00	0	
Total For TH16A8									0.00	0	
TH16A9 On 21/08/2024 Spot Bond			5.33500	103.17448	5.33500	103.15972			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.56873				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.78080				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.64125				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.62789				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.71948				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.69467				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	102.03792				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	102.19989				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	102.10462				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.60851				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.57991				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17B: On 21/02/2026 Spot Bond					0.00000	101.57038				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.67715				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.63330				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.62758				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.02772				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.95726				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.91345				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	101.41795				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.57046				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.34523				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.70396				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.62441				0.00	0	
Total TH18C2 SPOT										0.00	0	

Contract 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 TH18C2										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	101.89458				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.79601				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.41605				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	101.39785				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.35000	104.24094	9.35000	104.21463				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	103.33319				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.34543				0.00	0	1,000,000,00
Total TL27 SPOT										0.00	0	1,000,000,00
Total For TL27										0.00	0	1,000,000,00
TL28 On 24/04/2025 Spot Bond			8.63500	103.78197	8.63500	103.75788				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.61579				0.00	0	1,000,000,00
Total TL29 SPOT										0.00	0	1,000,000,00
Total For TL29										0.00	0	1,000,000,00
TL30 On 10/06/2024 Spot Bond					0.00000	101.92872				0.00	1,000,000,000	500,000,00
Total TL30 SPOT										0.00	1,000,000,000	500,000,00
Total For TL30										0.00	1,000,000,000	500,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	101.88320				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.16806				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.80000	103.25139	9.80000	103.22411				0.00	0	767,800,00
Total TN23 SPOT										0.00	0	767,800,00
Total For TN23										0.00	0	767,800,00
TN23/R On 06/11/2023 Spot Bond			100.00000	61.16191	100.00000	61.02505				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.16500	104.99672	9.16500	104.97115				0.00	0	1,713,219,30
Total TN25 SPOT										0.00	0	1,713,219,30
Total For TN25										0.00	0	1,713,219,30
TN25/R On 19/08/2025 Spot Bond			100.00000	25.09471	100.00000	25.03947				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			10.47500	96.07925	10.47500	96.05215				0.00	0	21,095,582,30
Total TN27 SPOT										0.00	0	21,095,582,30
Total For TN27										0.00	0	21,095,582,30
TN27/R On 14/11/2027 Spot Bond			100.00000	12.48068	100.00000	12.45275				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.59000	98.36832	10.59000	98.34074				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.22000	99.61047	11.22000	99.58060				0.00	0	25,026,194,30
Total TN30 SPOT										0.00	0	25,026,194,30
Total For TN30										0.00	0	25,026,194,30
TN30/R On 09/10/2030 Spot Bond			8.00000	117.41473	8.00000	117.38943				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.02700	95.71583	12.02700	95.68545				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.29000	92.31852	12.29000	92.28827				0.00	0	648,578,80
Total TN40 SPOT										0.00	0	648,578,80
Total For TN40										0.00	0	648,578,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN40/R On 09/10/2040 Spot Bond			10.75000	103.33375	10.75000	103.30403				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	102.03005				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	99.78736				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.90000	103.64759	5.90000	104.41897				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.14727				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.97353				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.92762				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.00221				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.18500	102.12328	7.18500	102.10347				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	100.41497				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A4 On 13/04/2024 Spot Bond			9.15000	102.84637	9.15000	102.82109				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	100.41497				0.00	0	
Total TRA4A7 SPOT										0.00	0	

Contract 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 TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.19500	103.05989	8.19500	103.03715				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.23768				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.82279				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.06425				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.03102				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.24675				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.24675				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	99.84870				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	99.73331				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	99.24102				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.37266				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	99.97035				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.40813				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC42 On 28/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
TWC42 On 03/03/2023 Spot Bond					0.00000	101.29195				0.00	0	
Total TWC428 SPOT										0.00	0	
Total For TWC428										0.00	0	
TWC42 On 27/02/2023 Spot Bond					0.00000	101.37204				0.00	0	
Total TWC429 SPOT										0.00	0	
Total For TWC429										0.00	0	
TWC43 On 08/03/2023 Spot Bond					0.00000	101.19813				0.00	0	
Total TWC430 SPOT										0.00	0	
Total For TWC430										0.00	0	
TWC43 On 01/04/2023 Spot Bond					0.00000	99.95983				0.00	0	
Total TWC431 SPOT										0.00	0	
Total For TWC431										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.47786				0.00	0	
Total TWC432 SPOT										0.00	0	
Total For TWC432										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.37821				0.00	0	
Total TWC433 SPOT										0.00	0	
Total For TWC433										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.29301				0.00	0	
Total TWC434 SPOT										0.00	0	
Total For TWC434										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.39685				0.00	0	
Total TWC435 SPOT										0.00	0	
Total For TWC435										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.48500	106.61315	10.48500	106.58305				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.67904				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.75808				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.71017				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.84502				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.12931				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.25789				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			9.83500	9.83500	9.83500	102.42306				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.87614				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.92592				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.14574				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.18720				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.41923				0.00	0	
Total UU1C03 SPOT										0.00	0	

Contract 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 UU1C03									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.37295			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.80977			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.66585			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	102.43014			0.00	0	300,000,00
Total VKE16 SPOT									0.00	0	300,000,00
Total For VKE16									0.00	0	300,000,00
VKE18 On 27/08/2024 Spot Bond					0.00000	102.55180			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.64145			0.00	0	
Total VKE19 SPOT									0.00	0	
Total For VKE19									0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.51592			0.00	0	200,000,00
Total VKE20 SPOT									0.00	0	200,000,00
Total For VKE20									0.00	0	200,000,00
WHL03 On 02/10/2023 Spot Bond					0.00000	100.94455			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.51e+017	387,218,409,000	338,755,345,01
Total for SPOT :									1.51e+017	387,218,409,000	338,755,345,01
Total Futures									1.51e+017	387,218,442,740	338,757,184,32
Total Options									23 169 965.00	19,500	169,17
Grand Total:									1.51e+017	387,218,462,240	338,757,353,50