



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: 29/06/2023

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	03/08/2023	Bond Future			12.62013	74.16810	12.59630	74.27455			0.00	0	35
ES33	On	02/11/2023	Bond Future			12.76212	72.01944	12.73725	72.12835			0.00	0	
ES33	On	01/02/2024	Bond Future			12.90263	73.67575	12.87665	73.78727			0.00	0	
ES33	On	02/05/2024	Bond Future			13.04288	71.58913	13.01577	71.70320			0.00	0	
ES33	On	01/08/2024	Bond Future			13.19814	73.21846	13.16987	73.33491			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/08/2023	Bond Future			13.08786	70.62045	13.04369	70.84528			0.00	0	4,00
ES42	On	02/11/2023	Bond Future			13.22407	67.92787	13.17808	68.15782			0.00	0	
ES42	On	01/02/2024	Bond Future			13.35248	69.49038	13.30466	69.72569			0.00	0	
ES42	On	02/05/2024	Bond Future			13.48570	66.84417	13.43592	67.08497			0.00	0	
ES42	On	01/08/2024	Bond Future			13.62895	68.36392	13.57718	68.61005			0.00	0	
Total ES42 Future												0.00	0	4,00
Total For ES42												0.00	0	4,00
I2025	On	03/08/2023	Bond Future			170.22338	170.22338	170.30278	170.30278			0.00	0	6,30

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	02/11/2023	Bond Future			174.00993	174.00993	174.09132	174.09132			0.00	0	
I2025	On	01/02/2024	Bond Future			176.21611	176.21611	176.29937	176.29937			0.00	0	
I2025	On	02/05/2024	Bond Future			180.31653	180.31653	180.40168	180.40168			0.00	0	
I2025	On	01/08/2024	Bond Future			182.58337	182.58337	182.66953	182.66953			0.00	0	
Total I2025 Future												0.00	0	6,30
Total For I2025												0.00	0	6,30
I2029	On	03/08/2023	Bond Future			123.22039	123.22039	123.44885	123.44885			0.00	0	2,2
I2029	On	02/11/2023	Bond Future			124.62951	124.62951	124.86322	124.86322			0.00	0	
I2029	On	01/02/2024	Bond Future			127.49530	127.49530	127.73451	127.73451			0.00	0	
I2029	On	02/05/2024	Bond Future			129.09259	129.09259	129.33712	129.33712			0.00	0	
I2029	On	01/08/2024	Bond Future			132.03528	132.03528	132.28502	132.28502			0.00	0	
Total I2029 Future												0.00	0	2,27
Total For I2029												0.00	0	2,27
I2033	On	03/08/2023	Bond Future			115.85343	115.85343	116.04774	116.04774			13,902,411.60	120	7,16
I2033	On	02/11/2023	Bond Future			117.00592	117.00592	117.20463	117.20463			0.00	0	
I2033	On	01/02/2024	Bond Future			119.69632	119.69632	119.89977	119.89977			0.00	0	
I2033	On	02/05/2024	Bond Future			121.01724	121.01724	121.22518	121.22518			0.00	0	
I2033	On	01/08/2024	Bond Future			123.77584	123.77584	123.98821	123.98821			0.00	0	
Total I2033 Future												13,902,411.60	120	7,16
Total For I2033												13,902,411.60	120	7,16
I2038	On	03/08/2023	Bond Future			125.22896	125.22896	125.66890	125.66890			7,513,737.60	60	3,0
I2038	On	02/11/2023	Bond Future			128.01460	128.01460	128.46455	128.46455			0.00	0	1,70
I2038	On	01/02/2024	Bond Future			128.93887	128.93887	129.39913	129.39913			0.00	0	
I2038	On	02/05/2024	Bond Future			131.93924	131.93924	132.40998	132.40998			0.00	0	
I2038	On	01/08/2024	Bond Future			132.87206	132.87206	133.35276	133.35276			0.00	0	
Total I2038 Future												7,513,737.60	60	4,72
Total For I2038												7,513,737.60	60	4,72
I2046	On	03/08/2023	Bond Future			109.90640	109.90640	109.56566	109.56566			0.00	0	12,88
I2046	On	02/11/2023	Bond Future			110.25843	110.25843	109.91013	109.91013			0.00	0	4,62
I2046	On	01/02/2024	Bond Future			112.79387	112.79387	112.43771	112.43771			0.00	0	
I2046	On	02/05/2024	Bond Future			113.26673	113.26673	112.90175	112.90175			0.00	0	
I2046	On	01/08/2024	Bond Future			115.84766	115.84766	115.47423	115.47423			0.00	0	
Total I2046 Future												0.00	0	17,50
Total For I2046												0.00	0	17,50
I2050	On	03/08/2023	Bond Future			109.38751	109.38751	110.71593	110.71593			0.00	0	10,72
I2050	On	02/11/2023	Bond Future			111.82072	111.82072	113.17898	113.17898			0.00	0	3,36
I2050	On	01/02/2024	Bond Future			112.14370	112.14370	113.53299	113.53299			0.00	0	
I2050	On	02/05/2024	Bond Future			114.75322	114.75322	116.17489	116.17489			0.00	0	

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	01/08/2024	Bond Future			115.05692	115.05692	116.51030	116.51030			0.00	0	
Total I2050 Future												0.00	0	14,10
Total For I2050												0.00	0	14,10
R186	On	03/08/2023	Bond Future			9.14306	105.21399	9.11245	105.30327		4.82	95,113,446.96	904	54,54
R186	On	02/11/2023	Bond Future			9.16153	107.52861	9.12798	107.62003		4.65	0.00	0	34,73
R186	On	01/02/2024	Bond Future			9.15167	104.66460	9.11468	104.75825		4.47	0.00	0	
R186	On	02/05/2024	Bond Future			9.12714	107.07662	9.08614	107.17239		4.02	0.00	0	
R186	On	01/08/2024	Bond Future			9.12186	104.18132	9.07609	104.27901		3.76	0.00	0	
Total R186 Future												95,113,446.96	904	89,27
R186	On	03/08/2023	Bond Future	9.73	Call			1,931.10000	1.93110	1,850,050	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			148.38000	0.14838	156,610	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			1,956.06000	1.95606	1,874,780	5.45	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			144.79000	0.14479	152,790	5.45	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			1,981.09000	1.98109	1,899,580	5.46	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			141.28000	0.14128	149,050	5.46	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			1,184.75000	1.18475	1,133,810	4.56	0.00	0	1,73
R186	On	02/11/2023	Bond Future	9.15	Put			1,124.74000	1.12474	1,165,220	4.56	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,539.19000	1.53919	1,480,590	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			854.99000	0.85499	887,810	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,555.85000	1.55585	1,496,930	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			844.62000	0.84462	877,120	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,572.60000	1.57260	1,513,360	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			834.35000	0.83435	866,530	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			3,672.80000	3.67280	3,591,210	5.09	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			224.56000	0.22456	234,390	5.09	0.00	0	1,73
R186	On	01/02/2024	Bond Future	9.50	Put			1,003.63000	1.00363	1,037,150	4.47	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			1,990.86000	1.99086	1,930,490	4.48	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			995.50000	0.99550	1,028,780	4.48	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,007.50000	2.00750	1,946,890	4.48	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			987.12000	0.98712	1,020,160	4.48	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			1,973.96000	1.97396	1,913,830	4.47	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			507.85000	0.50785	483,060	3.61	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			3,062.51000	3.06251	3,133,490	3.61	0.00	0	
R186	On	02/05/2024	Bond Future	9.73	Call			2,470.89000	2.47089	2,406,530	4.14	0.00	0	2,00
R186	On	02/05/2024	Bond Future	9.73	Put			979.86000	0.97986	1,011,270	4.14	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			496.96000	0.49696	472,570	3.62	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			3,099.86000	3.09986	3,171,240	3.62	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Call			3,649.23000	3.64923	3,574,390	4.50	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Put			635.60000	0.63560	656,530	4.50	0.00	0	2,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R186	On	02/05/2024	Bond Future	8.00	Call		502.53000	0.50253	477,940	3.62	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put		3,081.31000	3.08131	3,152,490	3.62	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put		1,945.26000	1.94526	2,000,660	3.42	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call		1,126.85000	1.12685	1,084,330	3.42	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put		1,934.16000	1.93416	1,989,330	3.42	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call		1,106.36000	1.10636	1,064,310	3.42	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put		1,956.83000	1.95683	2,012,470	3.42	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Call		1,116.37000	1.11637	1,074,080	3.42	0.00	0	
Total R186 Option											0.00	0	7,48
Total For R186											95,113,446.96	904	96,76
R197	On	03/08/2023	Bond Future			335.18900	335.18900	335.19296	335.19296		0.00	0	
R197	On	02/11/2023	Bond Future			342.64504	342.64504	342.64955	342.64955		0.00	0	
Total R197 Future											0.00	0	4
Total For R197											0.00	0	4
R202	On	03/08/2023	Bond Future			247.55175	247.55175	247.54761	247.54761		0.00	0	5,33
R202	On	02/11/2023	Bond Future			253.05831	253.05831	253.05445	253.05445		0.00	0	
R202	On	01/02/2024	Bond Future			253.90763	253.90763	253.90358	253.90358		0.00	0	
R202	On	02/05/2024	Bond Future			259.81577	259.81577	259.81166	259.81166		0.00	0	
R202	On	01/08/2024	Bond Future			260.62673	260.62673	260.62053	260.62053		0.00	0	
Total R202 Future											0.00	0	5,33
Total For R202											0.00	0	5,33
R2030	On	03/08/2023	Bond Future			10.52085	88.54071	10.52703	88.51435	9.77	104,655,119.22	1,182	80,08
R2030	On	02/11/2023	Bond Future			10.59925	90.48871	10.60573	90.46186	9.74	0.00	0	19,74
R2030	On	01/02/2024	Bond Future			10.66931	88.54234	10.67611	88.51502	9.36	0.00	0	
R2030	On	02/05/2024	Bond Future			10.74383	90.58273	10.75101	90.55479	8.74	0.00	0	
R2030	On	01/08/2024	Bond Future			10.83804	88.62056	10.84571	88.59175	8.44	0.00	0	
Total R2030 Future											104,655,119.22	1,182	99,78
R2030	On	03/08/2023	Bond Future	11.34	Put		204.10000	0.20410	191,720	11.17	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call		3,587.75000	3.58775	3,601,730	11.17	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Put		810.48000	0.81048	785,190	9.51	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		1,333.06000	1.33306	1,334,130	9.51	0.00	0	38
R2030	On	03/08/2023	Bond Future	10.40	Put		1,277.73000	1.27773	1,249,010	8.83	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		733.79000	0.73379	731,430	8.83	0.00	0	1,07
R2030	On	03/08/2023	Bond Future	11.36	Put		195.67000	0.19567	183,620	11.21	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		3,660.48000	3.66048	3,674,790	11.21	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		199.81000	0.19981	187,600	11.19	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		3,624.05000	3.62405	3,638,200	11.19	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		5.88000	0.00588	5,060	13.90	0.00	0	38

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/08/2023	Bond Future	12.89	Call			9,398.74000	9.39874	9,424,280	13.90	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put			13.32000	0.01332	11,690	13.61	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.59	Call			8,286.30000	8.28630	8,311,030	13.61	0.00	0	
R2030	On	02/11/2023	Bond Future	11.12	Call			3,323.44000	3.32344	3,333,650	10.03	0.00	0	50
R2030	On	02/11/2023	Bond Future	12.27	Put			357.96000	0.35796	350,140	11.15	0.00	0	50
R2030	On	02/11/2023	Bond Future	12.27	Call			6,927.15000	6.92715	6,946,180	11.15	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			2,496.66000	2.49666	2,503,990	9.78	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Put			763.18000	0.76318	750,420	10.45	0.00	0	80
R2030	On	02/11/2023	Bond Future	11.57	Call			4,646.94000	4.64694	4,661,030	10.45	0.00	0	
R2030	On	02/11/2023	Bond Future	11.43	Put			885.56000	0.88556	871,640	10.31	0.00	0	50
R2030	On	02/11/2023	Bond Future	11.43	Call			4,218.96000	4.21896	4,231,890	10.31	0.00	0	
R2030	On	02/11/2023	Bond Future	11.12	Put			1,224.85000	1.22485	1,208,210	10.03	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Call			1,107.67000	1.10767	1,109,510	9.47	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.82	Put			1,662.99000	1.66299	1,643,640	9.79	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			2,545.06000	2.54506	2,552,560	9.79	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put			1,679.76000	1.67976	1,660,320	9.79	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call			2,520.91000	2.52091	2,528,320	9.79	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			1,696.45000	1.69645	1,676,930	9.78	0.00	0	
R2030	On	02/11/2023	Bond Future	9.57	Call			579.30000	0.57930	579,100	9.57	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.62	Put			2,026.48000	2.02648	2,005,400	9.66	0.00	0	
R2030	On	02/11/2023	Bond Future	10.62	Call			2,085.57000	2.08557	2,091,340	9.66	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.39	Put			2,522.24000	2.52224	2,499,330	9.54	0.00	0	
R2030	On	02/11/2023	Bond Future	10.39	Call			1,622.85000	1.62285	1,626,790	9.54	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.07	Put			3,362.36000	3.36236	3,337,350	9.47	0.00	0	
R2030	On	02/11/2023	Bond Future	9.89	Put			3,906.15000	3.90615	3,880,230	9.45	0.00	0	
R2030	On	02/11/2023	Bond Future	9.89	Call			877.78000	0.87778	878,710	9.45	0.00	0	50
R2030	On	02/11/2023	Bond Future	9.57	Put			5,003.58000	5.00358	4,976,530	9.57	0.00	0	
R2030	On	01/02/2024	Bond Future	11.86	Put			986.57000	0.98657	975,310	10.09	0.00	0	50
R2030	On	01/02/2024	Bond Future	11.86	Call			5,585.46000	5.58546	5,601,520	10.09	0.00	0	
R2030	On	01/02/2024	Bond Future	11.75	Put			1,076.72000	1.07672	1,064,820	10.00	0.00	0	20
R2030	On	01/02/2024	Bond Future	11.75	Call			5,261.17000	5.26117	5,276,590	10.00	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put			1,453.10000	1.45310	1,438,840	9.66	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call			4,185.86000	4.18586	4,198,920	9.66	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put			815.49000	0.81549	805,550	10.32	0.00	0	40
R2030	On	01/02/2024	Bond Future	12.10	Call			6,309.76000	6.30976	6,327,140	10.32	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put			1,475.94000	1.47594	1,461,550	9.64	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Call			4,131.43000	4.13143	4,144,360	9.64	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put			1,522.87000	1.52287	1,508,210	9.60	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	11.31	Call			4,023.55000	4.02355	4,036,210	9.60	0.00	0	
R2030	On	01/02/2024	Bond Future	11.85	Put			994.45000	0.99445	983,140	10.09	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 Intere
R2030	On	01/02/2024	Bond Future	11.85	Call			5,555.77000	5.55577	5,571,780	10.09	0.00	0	
R2030	On	01/02/2024	Bond Future	10.39	Put			3,106.96000	3.10696	3,086,080	9.05	0.00	0	
R2030	On	01/02/2024	Bond Future	10.39	Call			1,948.44000	1.94844	1,954,880	9.05	0.00	0	50
R2030	On	01/02/2024	Bond Future	10.16	Put			3,677.43000	3.67743	3,655,150	9.00	0.00	0	
R2030	On	01/02/2024	Bond Future	10.16	Call			1,573.80000	1.57380	1,578,840	9.00	0.00	0	20
R2030	On	01/02/2024	Bond Future	11.36	Put			1,464.48000	1.46448	1,450,150	9.65	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call			4,158.61000	4.15861	4,171,600	9.65	0.00	0	
R2030	On	01/02/2024	Bond Future	10.00	Put			4,111.18000	4.11118	4,088,020	8.97	0.00	0	
R2030	On	01/02/2024	Bond Future	10.00	Call			1,342.74000	1.34274	1,346,900	8.97	0.00	0	50
R2030	On	01/02/2024	Bond Future	9.93	Put			4,322.19000	4.32219	4,298,670	9.00	0.00	0	
R2030	On	01/02/2024	Bond Future	9.93	Call			1,260.98000	1.26098	1,264,780	9.00	0.00	0	1,300
R2030	On	01/02/2024	Bond Future	11.00	Put			1,942.66000	1.94266	1,925,910	9.36	0.00	0	70
R2030	On	01/02/2024	Bond Future	11.00	Call			3,231.63000	3.23163	3,242,200	9.36	0.00	0	
R2030	On	01/02/2024	Bond Future	9.89	Put			4,444.99000	4.44499	4,421,270	9.02	0.00	0	
R2030	On	01/02/2024	Bond Future	9.89	Call			1,215.96000	1.21596	1,219,560	9.02	0.00	0	50
R2030	On	01/02/2024	Bond Future	9.57	Put			5,486.10000	5.48610	5,461,020	9.18	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call			900.56000	0.90056	902,800	9.18	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Put			3,917.71000	3.91771	3,894,920	8.98	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Call			1,440.87000	1.44087	1,445,400	8.98	0.00	0	40
R2030	On	02/05/2024	Bond Future	11.94	Call			5,816.68000	5.81668	5,833,020	9.48	0.00	0	
R2030	On	02/05/2024	Bond Future	11.12	Put			2,254.63000	2.25463	2,238,670	8.83	0.00	0	
R2030	On	02/05/2024	Bond Future	11.12	Call			3,675.79000	3.67579	3,687,770	8.83	0.00	0	50
R2030	On	02/05/2024	Bond Future	13.15	Put			605.10000	0.60510	598,390	10.38	0.00	0	50
R2030	On	02/05/2024	Bond Future	13.15	Call			9,353.90000	9.35390	9,375,130	10.38	0.00	0	
R2030	On	02/05/2024	Bond Future	10.62	Call			2,583.19000	2.58319	2,592,240	8.50	0.00	0	50
R2030	On	02/05/2024	Bond Future	10.16	Put			4,120.79000	4.12079	4,099,310	8.31	0.00	0	
R2030	On	02/05/2024	Bond Future	10.16	Call			1,783.73000	1.78373	1,790,190	8.31	0.00	0	1,000
R2030	On	02/05/2024	Bond Future	12.38	Put			1,013.62000	1.01362	1,003,990	9.85	0.00	0	1,000
R2030	On	02/05/2024	Bond Future	12.38	Call			7,077.56000	7.07756	7,095,870	9.85	0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Put			1,337.98000	1.33798	1,326,380	9.48	0.00	0	1,000
R2030	On	02/05/2024	Bond Future	9.82	Call			1,338.27000	1.33827	1,343,050	8.30	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put			5,084.79000	5.08479	5,061,590	8.30	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call			1,327.47000	1.32747	1,332,210	8.30	0.00	0	
R2030	On	02/05/2024	Bond Future	10.82	Put			2,727.31000	2.72731	2,709,600	8.62	0.00	0	
R2030	On	02/05/2024	Bond Future	10.82	Call			2,995.21000	2.99521	3,005,440	8.62	0.00	0	1,000
R2030	On	02/05/2024	Bond Future	10.62	Put			3,094.73000	3.09473	3,075,840	8.50	0.00	0	
R2030	On	02/05/2024	Bond Future	9.66	Put			5,544.86000	5.54486	5,521,010	8.34	0.00	0	
R2030	On	02/05/2024	Bond Future	9.66	Call			1,170.42000	1.17042	1,174,510	8.34	0.00	0	1,000
R2030	On	02/05/2024	Bond Future	9.83	Put			5,024.85000	5.02485	5,001,740	8.30	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call			1,349.43000	1.34943	1,354,260	8.30	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/05/2024	Bond Future	9.82	Put			5,054.63000	5.05463	5,031,470	8.30	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Put			3,985.88000	3.98588	3,965,630	8.08	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Call			2,215.39000	2.21539	2,223,950	8.08	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Put			4,007.90000	4.00790	3,987,600	8.08	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Call			2,198.92000	2.19892	2,207,430	8.08	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Put			3,963.94000	3.96394	3,943,750	8.08	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Call			2,231.93000	2.23193	2,240,550	8.08	0.00	0	
Total R2030 Option												0.00	0	22,30
Total For R2030												104,655,119.22	1,182	122,05
R2032	On	03/08/2023	Bond Future			11.18424	86.91189	11.16503	87.00535		11.27	131,671,513.35	1,515	119,30
R2032	On	02/11/2023	Bond Future			11.28122	84.66105	11.26112	84.75668		12.43	67,728,840.00	800	75,92
R2032	On	01/02/2024	Bond Future			11.37008	86.58834	11.34903	86.68632		11.74	0.00	0	
R2032	On	02/05/2024	Bond Future			11.46012	84.42015	11.43810	84.52034		10.93	0.00	0	
R2032	On	01/08/2024	Bond Future			11.56528	86.32357	11.54226	86.42581		9.93	0.00	0	
Total R2032 Future												199,400,353.35	2,315	195,25
R2032	On	03/08/2023	Bond Future	10.30	Put			4,373.41000	4.37341	4,463,150	7.85	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			19.72000	0.01972	16,000	7.85	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	9.60	Put			8,094.64000	8.09464	8,188,080	7.56	0.00	0	
R2032	On	03/08/2023	Bond Future	9.60	Call			0.05000	0.00005	0,030	7.56	0.00	0	1,50
R2032	On	03/08/2023	Bond Future	12.04	Put			223.96000	0.22396	224,960	13.46	0.00	0	3,00
R2032	On	03/08/2023	Bond Future	12.04	Call			4,345.38000	4.34538	4,252,920	13.46	0.00	0	3,00
R2032	On	03/08/2023	Bond Future	12.00	Put			242.71000	0.24271	244,110	13.36	0.00	0	
R2032	On	03/08/2023	Bond Future	12.00	Call			4,181.62000	4.18162	4,089,560	13.36	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.45	Put			711.74000	0.71174	726,340	11.86	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	11.45	Call			2,084.21000	2.08421	2,005,350	11.86	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Put			296.83000	0.29683	299,480	13.11	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			3,777.03000	3.77703	3,686,220	13.11	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.77	Put			384.98000	0.38498	389,880	12.77	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			3,263.64000	3.26364	3,175,080	12.77	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			392.78000	0.39278	397,880	12.75	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			3,224.92000	3.22492	3,136,560	12.75	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			400.64000	0.40064	405,950	12.72	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call			3,186.23000	3.18623	3,098,080	12.72	0.00	0	
R2032	On	03/08/2023	Bond Future	11.55	Put			588.91000	0.58891	599,720	12.15	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	11.55	Call			2,436.00000	2.43600	2,353,350	12.15	0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Put			647.86000	0.64786	660,470	12.01	0.00	0	11,00
R2032	On	03/08/2023	Bond Future	11.50	Call			2,258.09000	2.25809	2,177,240	12.01	0.00	0	11,00
R2032	On	02/11/2023	Bond Future	12.26	Call			5,501.27000	5.50127	5,419,630	13.35	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Put			1,313.77000	1.31377	1,334,310	12.90	0.00	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	02/11/2023	Bond Future	11.90	Call			4,284.71000	4.28471	4,209,620	12.90	0.00	0	
R2032	On	02/11/2023	Bond Future	11.78	Put			1,477.99000	1.47799	1,501,160	12.75	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.78	Call			3,901.58000	3.90158	3,829,120	12.75	0.00	0	
R2032	On	02/11/2023	Bond Future	11.28	Call			2,476.89000	2.47689	2,417,860	12.20	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			2,477.12000	2.47712	2,514,940	12.16	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			2,376.48000	2.37648	2,318,670	12.16	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			2,500.25000	2.50025	2,538,380	12.15	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			2,351.90000	2.35190	2,294,400	12.15	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Put			917.07000	0.91707	931,060	13.35	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.22	Call			2,327.46000	2.32746	2,270,260	12.14	0.00	0	
R2032	On	02/11/2023	Bond Future	11.09	Put			2,842.44000	2.84244	2,884,980	12.03	0.00	0	
R2032	On	02/11/2023	Bond Future	11.09	Call			2,022.47000	2.02247	1,969,380	12.03	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.71	Put			3,963.30000	3.96330	4,018,250	11.79	0.00	0	
R2032	On	02/11/2023	Bond Future	10.71	Call			1,284.62000	1.28462	1,243,940	11.79	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.28	Put			2,387.06000	2.38706	2,423,660	12.20	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.59	Put			4,371.87000	4.37187	4,430,720	11.73	0.00	0	
R2032	On	02/11/2023	Bond Future	10.59	Call			1,095.19000	1.09519	1,058,410	11.73	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.22	Put			2,523.55000	2.52355	2,561,980	12.14	0.00	0	
R2032	On	01/02/2024	Bond Future	12.50	Put			1,362.25000	1.36225	1,380,820	12.81	0.00	0	20
R2032	On	01/02/2024	Bond Future	12.50	Call			6,506.52000	6.50652	6,427,110	12.81	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put			2,203.87000	2.20387	2,233,650	12.07	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call			4,405.66000	4.40566	4,337,460	12.07	0.00	0	
R2032	On	01/02/2024	Bond Future	12.73	Put			1,154.18000	1.15418	1,169,820	13.07	0.00	0	50
R2032	On	01/02/2024	Bond Future	12.73	Call			7,276.32000	7.27632	7,193,980	13.07	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put			1,249.50000	1.24950	1,266,480	12.94	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	12.62	Call			6,905.98000	6.90598	6,824,980	12.94	0.00	0	
R2032	On	01/02/2024	Bond Future	10.78	Put			4,584.27000	4.58427	4,638,970	11.21	0.00	0	
R2032	On	01/02/2024	Bond Future	10.78	Call			1,878.17000	1.87817	1,834,890	11.21	0.00	0	20
R2032	On	01/02/2024	Bond Future	11.85	Put			2,172.57000	2.17257	2,201,950	12.09	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call			4,464.27000	4.46427	4,395,670	12.09	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put			2,188.30000	2.18830	2,217,870	12.08	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call			4,435.06000	4.43506	4,366,650	12.08	0.00	0	
R2032	On	01/02/2024	Bond Future	10.01	Put			7,423.79000	7.42379	7,496,150	11.22	0.00	0	
R2032	On	01/02/2024	Bond Future	10.01	Call			872.35000	0.87235	846,730	11.22	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	11.75	Put			2,333.51000	2.33351	2,364,900	11.99	0.00	0	20
R2032	On	01/02/2024	Bond Future	11.75	Call			4,174.37000	4.17437	4,107,780	11.99	0.00	0	
R2032	On	01/02/2024	Bond Future	11.09	Put			3,711.39000	3.71139	3,758,170	11.39	0.00	0	
R2032	On	01/02/2024	Bond Future	11.09	Call			2,493.41000	2.49341	2,442,210	11.39	0.00	0	50
R2032	On	01/02/2024	Bond Future	10.76	Put			4,645.57000	4.64557	4,700,780	11.20	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Call			1,842.31000	1.84231	1,799,540	11.20	0.00	0	1,20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	01/02/2024	Bond Future	10.59	Put		5,189.41000	5.18941	5,248,960	11.12	0.00	0	
R2032	On	01/02/2024	Bond Future	10.59	Call		1,554.48000	1.55448	1,516,050	11.12	0.00	0	50
R2032	On	02/05/2024	Bond Future	11.09	Call		2,534.65000	2.53465	2,485,480	10.46	0.00	0	50
R2032	On	02/05/2024	Bond Future	11.09	Put		4,139.30000	4.13930	4,190,320	10.46	0.00	0	
R2032	On	02/05/2024	Bond Future	11.35	Call		3,101.55000	3.10155	3,046,360	10.61	0.00	0	1,50
R2032	On	02/05/2024	Bond Future	11.35	Put		3,503.94000	3.50394	3,548,940	10.61	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		1,621.73000	1.62173	1,584,760	10.33	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		5,746.96000	5.74696	5,810,180	10.33	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Call		7,614.55000	7.61455	7,532,460	12.08	0.00	0	
R2032	On	02/05/2024	Bond Future	10.86	Call		2,090.28000	2.09028	2,046,550	10.35	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	13.35	Put		968.44000	0.96844	981,980	12.54	0.00	0	1,50
R2032	On	02/05/2024	Bond Future	13.35	Call		9,113.87000	9.11387	9,027,220	12.54	0.00	0	
R2032	On	02/05/2024	Bond Future	13.18	Put		1,078.56000	1.07856	1,093,680	12.37	0.00	0	50
R2032	On	02/05/2024	Bond Future	13.18	Call		8,543.05000	8.54305	8,457,980	12.37	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Put		1,289.35000	1.28935	1,307,450	12.08	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	10.86	Put		4,777.12000	4.77712	4,833,580	10.35	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		1,594.77000	1.59477	1,558,220	10.33	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		5,816.99000	5.81699	5,880,630	10.33	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		1,608.21000	1.60821	1,571,450	10.33	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		5,781.91000	5.78191	5,845,340	10.33	0.00	0	
R2032	On	02/05/2024	Bond Future	10.59	Call		1,662.80000	1.66280	1,625,180	10.32	0.00	0	50
R2032	On	02/05/2024	Bond Future	10.59	Put		5,642.80000	5.64280	5,705,370	10.32	0.00	0	
R2032	On	02/05/2024	Bond Future	10.65	Call		1,747.48000	1.74748	1,708,560	10.31	0.00	0	1,50
R2032	On	02/05/2024	Bond Future	10.65	Put		5,437.96000	5.43796	5,499,230	10.31	0.00	0	
R2032	On	02/05/2024	Bond Future	10.36	Call		1,366.16000	1.36616	1,333,380	10.36	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	10.36	Put		6,467.53000	6.46753	6,534,940	10.36	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Put		4,473.66000	4.47366	4,527,460	9.50	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Call		2,634.65000	2.63465	2,586,000	9.51	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Put		4,447.52000	4.44752	4,501,110	9.51	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Call		2,654.67000	2.65467	2,605,790	9.51	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Put		4,421.86000	4.42186	4,475,220	9.51	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Call		2,615.08000	2.61508	2,566,640	9.50	0.00	0	
Total R2032 Option											0.00	0	79,80
Total For R2032											199,400,353.35	2,315	275,14
R2035	On	03/08/2023	Bond Future			11.80776	85.62330	11.77344	85.80883	13.22	42,811,650.00	500	63,50
R2035	On	02/11/2023	Bond Future			11.91801	82.99664	11.88227	83.18637	14.03	0.00	0	110,00
R2035	On	01/02/2024	Bond Future			12.02541	84.88590	11.98815	85.08009	13.48	0.00	0	
R2035	On	02/05/2024	Bond Future			12.12478	82.32702	12.08601	82.52564	13.41	0.00	0	
R2035	On	01/08/2024	Bond Future			12.23617	84.18357	12.19581	84.38648	12.39	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2035 Future												42,811,650.00	500	173,61
R2035	On	03/08/2023	Bond Future	11.75	Call			1,318.65000	1.31865	1,209,870	12.84	0.00	0	
R2035	On	03/08/2023	Bond Future	11.75	Put			1,445.70000	1.44570	1,522,450	12.84	0.00	0	4,81
R2035	On	03/08/2023	Bond Future	11.98	Call			2,031.34000	2.03134	1,897,110	13.19	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			923.69000	0.92369	974,990	13.19	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call			2,065.67000	2.06567	1,930,460	13.21	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			904.94000	0.90494	955,260	13.21	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			2,100.25000	2.10025	1,964,070	13.22	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			886.49000	0.88649	935,840	13.22	0.00	0	
R2035	On	03/08/2023	Bond Future	12.50	Call			4,094.04000	4.09404	3,924,110	14.02	0.00	0	5,00
R2035	On	03/08/2023	Bond Future	12.50	Put			290.62000	0.29062	306,220	14.02	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call			1,548.06000	1.54806	1,470,650	13.26	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put			4,114.75000	4.11475	4,227,070	13.26	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call			1,568.56000	1.56856	1,490,500	13.27	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put			4,079.74000	4.07974	4,191,410	13.27	0.00	0	
R2035	On	02/11/2023	Bond Future	10.62	Call			465.12000	0.46512	432,200	12.85	0.00	0	40
R2035	On	02/11/2023	Bond Future	10.62	Put			7,584.71000	7.58471	7,741,520	12.85	0.00	0	
R2035	On	02/11/2023	Bond Future	11.74	Call			2,323.13000	2.32313	2,224,360	13.67	0.00	0	71
R2035	On	02/11/2023	Bond Future	11.74	Put			3,084.60000	3.08460	3,175,560	13.67	0.00	0	
R2035	On	02/11/2023	Bond Future	12.24	Call			3,818.67000	3.81867	3,691,000	14.39	0.00	0	71
R2035	On	02/11/2023	Bond Future	12.24	Put			1,947.41000	1.94741	2,009,470	14.39	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Call			1,023.70000	1.02370	964,780	12.97	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.12	Put			5,222.97000	5.22297	5,353,780	12.97	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Call			6,007.55000	6.00755	5,853,980	15.31	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Put			1,083.32000	1.08332	1,119,480	15.31	0.00	0	40
R2035	On	02/11/2023	Bond Future	13.59	Call			8,928.09000	8.92809	8,755,850	16.39	0.00	0	
R2035	On	02/11/2023	Bond Future	13.59	Put			520.12000	0.52012	537,610	16.39	0.00	0	71
R2035	On	02/11/2023	Bond Future	11.43	Call			1,589.22000	1.58922	1,510,510	13.28	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put			4,044.93000	4.04493	4,155,950	13.28	0.00	0	
R2035	On	01/02/2024	Bond Future	10.62	Put			8,500.48000	8.50048	8,650,790	12.57	0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Put			6,247.92000	6.24792	6,376,990	12.55	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call			4,011.51000	4.01151	3,894,560	13.40	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put			3,018.60000	3.01860	3,095,840	13.40	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call			4,041.32000	4.04132	3,923,920	13.41	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put			2,997.12000	2.99712	3,073,910	13.41	0.00	0	
R2035	On	01/02/2024	Bond Future	10.62	Call			894.74000	0.89474	850,860	12.57	0.00	0	40
R2035	On	01/02/2024	Bond Future	12.20	Call			4,071.47000	4.07147	3,953,620	13.42	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put			2,976.04000	2.97604	3,052,380	13.42	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Call			8,412.53000	8.41253	8,252,400	15.03	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	01/02/2024	Bond Future	13.46	Put		1,215.18000	1.21518	1,249,240	15.03	0.00	0	40
R2035	On	01/02/2024	Bond Future	11.12	Call		1,532.48000	1.53248	1,467,360	12.55	0.00	0	40
R2035	On	02/05/2024	Bond Future	11.19	Call		1,993.50000	1.99350	1,922,210	12.63	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put		6,780.24000	6.78024	6,907,570	12.63	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call		2,009.58000	2.00958	1,937,880	12.62	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put		6,740.75000	6.74075	6,867,670	12.62	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call		2,025.75000	2.02575	1,953,650	12.62	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Put		6,701.41000	6.70141	6,827,930	12.62	0.00	0	
R2035	On	01/08/2024	Bond Future	11.81	Put		5,293.21000	5.29321	5,400,280	11.88	0.00	0	
R2035	On	01/08/2024	Bond Future	11.79	Call		3,271.73000	3.27173	3,176,700	11.87	0.00	0	
R2035	On	01/08/2024	Bond Future	11.79	Put		5,352.28000	5.35228	5,460,160	11.87	0.00	0	
R2035	On	01/08/2024	Bond Future	11.80	Call		3,294.29000	3.29429	3,198,860	11.87	0.00	0	
R2035	On	01/08/2024	Bond Future	11.80	Put		5,322.68000	5.32268	5,430,160	11.87	0.00	0	
R2035	On	01/08/2024	Bond Future	11.81	Call		3,316.94000	3.31694	3,221,100	11.88	0.00	0	
Total R2035 Option											0.00	0	14,52
Total For R2035											42,811,650.00	500	188,13
R2037	On	03/08/2023	Bond Future			12.12120	76.42056	12.09210	76.57732	14.98	41,954,887.44	549	133,55
R2037	On	02/11/2023	Bond Future			12.22923	78.10192	12.19900	78.26223	15.10	0.00	0	14,85
R2037	On	01/02/2024	Bond Future			12.33394	75.62329	12.30250	75.78736	15.36	0.00	0	
R2037	On	02/05/2024	Bond Future			12.44142	77.36593	12.40875	77.53379	14.69	0.00	0	
R2037	On	01/08/2024	Bond Future			12.56398	74.85462	12.53001	75.02607	14.59	0.00	0	
Total R2037 Future											41,954,887.44	549	148,45
R2037	On	03/08/2023	Bond Future	10.30	Call		1.06000	0.00106	0,750	13.53	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put		10,642.09000	10.64209	10,798,540	13.53	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		43.04000	0.04304	34,920	13.52	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put		6,285.66000	6.28566	6,434,300	13.52	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		1,490.17000	1.49017	1,389,330	14.75	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		1,339.87000	1.33987	1,395,790	14.75	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		1,519.35000	1.51935	1,417,540	14.77	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		1,315.28000	1.31528	1,370,230	14.77	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		1,548.72000	1.54872	1,445,970	14.79	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		1,290.94000	1.29094	1,344,950	14.79	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		1,243.36000	1.24336	1,184,940	13.90	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		4,694.90000	4.69490	4,796,790	13.90	0.00	0	
R2037	On	02/11/2023	Bond Future	12.02	Call		2,214.75000	2.21475	2,131,450	14.40	0.00	0	75
R2037	On	02/11/2023	Bond Future	12.02	Put		3,174.28000	3.17428	3,251,290	14.40	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		1,207.75000	1.20775	1,150,430	13.88	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		4,772.77000	4.77277	4,875,760	13.88	0.00	0	
R2037	On	02/11/2023	Bond Future	12.52	Call		3,675.38000	3.67538	3,567,210	15.13	0.00	0	75

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2037	On	02/11/2023	Bond Future	12.52	Put		1,998.21000	1.99821	2,050,350	15.13	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Call		8,780.89000	8.78089	8,634,580	17.34	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Put		530.08000	0.53008	544,080	17.34	0.00	0	71
R2037	On	02/11/2023	Bond Future	11.56	Call		1,225.47000	1.22547	1,167,610	13.89	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		4,733.72000	4.73372	4,836,170	13.89	0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Put		4,078.52000	4.07852	4,157,910	14.83	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,506.30000	3.50630	3,576,760	15.10	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		3,573.56000	3.57356	3,479,560	15.12	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,482.17000	3.48217	3,552,240	15.12	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		3,601.96000	3.60196	3,507,560	15.13	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,458.42000	3.45842	3,528,090	15.13	0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Call		2,955.77000	2.95577	2,871,090	14.83	0.00	0	2,50
R2037	On	01/02/2024	Bond Future	12.93	Call		5,458.79000	5.45879	5,343,330	15.98	0.00	0	
R2037	On	01/02/2024	Bond Future	12.93	Put		2,280.72000	2.28072	2,329,330	15.98	0.00	0	2,50
R2037	On	01/02/2024	Bond Future	13.93	Call		8,987.58000	8.98758	8,848,600	17.45	0.00	0	
R2037	On	01/02/2024	Bond Future	13.93	Put		1,139.87000	1.13987	1,164,960	17.45	0.00	0	2,50
R2037	On	01/02/2024	Bond Future	12.31	Call		3,545.49000	3.54549	3,451,880	15.10	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		1,957.61000	1.95761	1,897,950	13.84	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		7,250.13000	7.25013	7,358,330	13.84	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		1,973.30000	1.97330	1,913,310	13.84	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		7,209.07000	7.20907	7,316,940	13.84	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		1,989.09000	1.98909	1,928,760	13.83	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		7,168.16000	7.16816	7,275,690	13.83	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Put		5,623.83000	5.62383	5,712,870	14.03	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Call		3,410.75000	3.41075	3,329,000	14.02	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Put		5,684.15000	5.68415	5,773,850	14.02	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Call		3,433.30000	3.43330	3,351,210	14.03	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Put		5,653.93000	5.65393	5,743,290	14.03	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Call		3,455.92000	3.45592	3,373,510	14.03	0.00	0	
Total R2037 Option											0.00	0	13,35
Total For R2037											41,954,887.44	549	161,80
R2040	On	03/08/2023	Bond Future			12.37244	76.70268	12.32814	76.95370	15.87	57,527,010.00	750	126,60
R2040	On	02/11/2023	Bond Future			12.48375	78.39027	12.43777	78.64687	16.00	862,292.97	11	6,40
R2040	On	01/02/2024	Bond Future			12.59223	75.66782	12.54444	75.93040	16.33	0.00	0	1
R2040	On	02/05/2024	Bond Future			12.70306	77.41153	12.65344	77.68012	15.66	0.00	0	
R2040	On	01/08/2024	Bond Future			12.82859	74.65070	12.77700	74.92516	15.64	0.00	0	
Total R2040 Future											58,389,302.97	761	133,21
R2040	On	03/08/2023	Bond Future	12.21	Call		1,171.94000	1.17194	1,045,370	15.34	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		1,847.75000	1.84775	1,972,200	15.34	0.00	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	12.22	Call		1,197.82000	1.19782	1,069,620	15.36	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		1,816.07000	1.81607	1,938,890	15.36	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		1,224.14000	1.22414	1,094,300	15.38	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		1,784.89000	1.78489	1,906,070	15.38	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		1,011.73000	1.01173	939,000	14.76	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		5,935.42000	5.93542	6,119,290	14.76	0.00	0	
R2040	On	02/11/2023	Bond Future	13.64	Call		7,268.43000	7.26843	7,055,040	17.96	0.00	0	
R2040	On	02/11/2023	Bond Future	13.64	Put		983.87000	0.98387	1,027,080	17.96	0.00	0	12
R2040	On	02/11/2023	Bond Future	11.58	Call		980.32000	0.98032	909,180	14.73	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		6,027.55000	6.02755	6,213,010	14.73	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		995.87000	0.99587	923,940	14.74	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		5,981.29000	5.98129	6,165,960	14.74	0.00	0	
R2040	On	02/11/2023	Bond Future	11.80	Call		1,362.03000	1.36203	1,272,840	14.99	0.00	0	12
R2040	On	02/11/2023	Bond Future	11.80	Put		5,066.13000	5.06613	5,233,540	14.99	0.00	0	
R2040	On	02/11/2023	Bond Future	12.60	Call		3,445.29000	3.44529	3,289,920	16.17	0.00	0	12
R2040	On	02/11/2023	Bond Future	12.60	Put		2,545.97000	2.54597	2,647,200	16.17	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		4,313.55000	4.31355	4,444,330	15.77	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		3,201.12000	3.20112	3,068,670	15.78	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		4,284.37000	4.28437	4,414,500	15.78	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		3,146.84000	3.14684	3,015,710	15.75	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		4,342.89000	4.34289	4,474,340	15.75	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		3,173.93000	3.17393	3,042,130	15.77	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Call		2,000.04000	2.00004	1,910,660	14.75	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Put		8,013.80000	8.01380	8,193,010	14.75	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Call		2,016.25000	2.01625	1,926,340	14.75	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Put		7,968.90000	7.96890	8,147,580	14.75	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Call		1,983.91000	1.98391	1,895,050	14.75	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Put		8,058.86000	8.05886	8,238,590	14.75	0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Put		6,128.18000	6.12818	6,275,100	15.02	0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Call		3,650.39000	3.65039	3,522,340	15.03	0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Put		6,095.98000	6.09598	6,242,390	15.03	0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Call		3,674.40000	3.67440	3,545,830	15.04	0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Put		6,063.93000	6.06393	6,209,820	15.04	0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Call		3,626.46000	3.62646	3,498,920	15.02	0.00	0	
Total R2040 Option											0.00	0	38
Total For R2040											58,389,302.97	761	133,55
R2044	On	03/08/2023	Bond Future			12.43591	73.05101	12.38143	73.36064	16.83	246,181,903.70	3,370	84,94
R2044	On	02/11/2023	Bond Future			12.54356	74.65826	12.48705	74.97477	16.99	0.00	0	61
R2044	On	01/02/2024	Bond Future			12.64840	71.97603	12.58971	72.29991	17.38	0.00	0	

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	02/05/2024			12.75514	73.63462	12.69424	73.96597		16.69	0.00	0	
R2044	On	01/08/2024			12.87562	70.91379	12.81235	71.25238		16.71	0.00	0	
Total R2044 Future											246,181,903.70	3,370	85,61
R2044	On	03/08/2023	11.75	Call			292.49000	0.29249	235,490	15.54	0.00	0	4,5
R2044	On	03/08/2023	11.75	Put			4,048.95000	4.04895	4,301,580	15.54	0.00	0	3,0
R2044	On	03/08/2023	12.00	Call			626.29000	0.62629	526,880	15.89	0.00	0	
R2044	On	03/08/2023	12.00	Put			2,857.64000	2.85764	3,067,860	15.89	0.00	0	4,7
R2044	On	03/08/2023	12.15	Call			922.89000	0.92289	794,140	16.16	0.00	0	
R2044	On	03/08/2023	12.50	Put			1,227.32000	1.22732	1,341,040	16.83	0.00	0	9,1
R2044	On	03/08/2023	12.15	Put			2,263.27000	2.26327	2,444,150	16.16	0.00	0	
R2044	On	03/08/2023	12.16	Call			945.28000	0.94528	814,530	16.18	0.00	0	
R2044	On	03/08/2023	12.16	Put			2,226.89000	2.22689	2,405,770	16.18	0.00	0	
R2044	On	03/08/2023	12.17	Call			967.98000	0.96798	835,250	16.20	0.00	0	
R2044	On	03/08/2023	12.17	Put			2,190.90000	2.19090	2,367,800	16.20	0.00	0	
R2044	On	03/08/2023	12.50	Call			1,898.37000	1.89837	1,702,460	16.83	0.00	0	
R2044	On	02/11/2023	11.57	Call			903.04000	0.90304	822,950	15.55	0.00	0	
R2044	On	02/11/2023	11.57	Put			6,382.44000	6.38244	6,618,860	15.55	0.00	0	
R2044	On	02/11/2023	11.55	Call			876.97000	0.87697	798,630	15.55	0.00	0	
R2044	On	02/11/2023	11.55	Put			6,483.46000	6.48346	6,721,630	15.55	0.00	0	
R2044	On	02/11/2023	11.56	Call			889.94000	0.88994	810,720	15.55	0.00	0	
R2044	On	02/11/2023	11.56	Put			6,432.84000	6.43284	6,670,130	15.55	0.00	0	
R2044	On	01/02/2024	12.28	Put			4,704.92000	4.70492	4,876,260	16.70	0.00	0	
R2044	On	01/02/2024	12.29	Call			2,980.49000	2.98049	2,827,130	16.71	0.00	0	
R2044	On	01/02/2024	12.29	Put			4,673.37000	4.67337	4,843,890	16.71	0.00	0	
R2044	On	01/02/2024	12.27	Call			2,928.22000	2.92822	2,776,490	16.69	0.00	0	
R2044	On	01/02/2024	12.27	Put			4,736.44000	4.73644	4,908,590	16.69	0.00	0	
R2044	On	01/02/2024	12.28	Call			2,954.41000	2.95441	2,801,870	16.70	0.00	0	
R2044	On	02/05/2024	11.66	Call			2,053.28000	2.05328	1,943,380	15.72	0.00	0	
R2044	On	02/05/2024	11.66	Put			8,097.65000	8.09765	8,319,100	15.72	0.00	0	
R2044	On	02/05/2024	11.67	Call			2,069.90000	2.06990	1,959,350	15.72	0.00	0	
R2044	On	02/05/2024	11.67	Put			8,051.83000	8.05183	8,272,630	15.72	0.00	0	
R2044	On	02/05/2024	11.65	Call			2,036.75000	2.03675	1,927,500	15.72	0.00	0	
R2044	On	02/05/2024	11.65	Put			8,143.64000	8.14364	8,365,740	15.72	0.00	0	
R2044	On	01/08/2024	12.28	Put			6,484.01000	6.48401	6,670,710	16.03	0.00	0	
R2044	On	01/08/2024	12.29	Call			3,547.95000	3.54795	3,395,410	16.03	0.00	0	
R2044	On	01/08/2024	12.29	Put			6,450.03000	6.45003	6,636,080	16.03	0.00	0	
R2044	On	01/08/2024	12.30	Call			3,571.52000	3.57152	3,418,340	16.04	0.00	0	
R2044	On	01/08/2024	12.30	Put			6,416.19000	6.41619	6,601,600	16.04	0.00	0	
R2044	On	01/08/2024	12.28	Call			3,524.46000	3.52446	3,372,570	16.03	0.00	0	

Contract 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	21,48	
Total For R2044												246,181,903.70	3,370	107,10	
R2048	On	03/08/2023	Bond Future			12.38231	76.01285	12.32263	76.35834		16.51		0.00	0	97,1'
R2048	On	02/11/2023	Bond Future			12.49081	73.23836	12.42886	73.59153		17.68		0.00	0	169,1'
R2048	On	01/02/2024	Bond Future			12.59698	74.90553	12.53263	75.26682		17.04		0.00	0	
R2048	On	02/05/2024	Bond Future			12.69545	72.18023	12.62871	72.54987		17.38		0.00	0	13,00
R2048	On	01/08/2024	Bond Future			12.80354	73.80756	12.73428	74.18536		16.39		0.00	0	
Total R2048 Future												0.00	0	279,23	
R2048	On	03/08/2023	Bond Future	11.80	Call			418.77000	0.41877	338,430	15.32		0.00	0	1,10
R2048	On	03/08/2023	Bond Future	11.80	Put			3,573.98000	3.57398	3,839,130	15.32		0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call			931.24000	0.93124	790,710	15.76		0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put			2,306.40000	2.30640	2,511,360	15.76		0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call			954.07000	0.95407	811,320	15.78		0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Put			256.64000	0.25664	287,590	17.92		0.00	0	1,10
R2048	On	03/08/2023	Bond Future	12.10	Put			2,269.17000	2.26917	2,471,910	15.78		0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call			977.23000	0.97723	832,250	15.79		0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put			2,232.36000	2.23236	2,432,870	15.79		0.00	0	
R2048	On	03/08/2023	Bond Future	12.30	Call			1,479.70000	1.47970	1,292,920	16.13		0.00	0	1,10
R2048	On	03/08/2023	Bond Future	12.30	Put			1,611.48000	1.61148	1,770,190	16.13		0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Call			5,054.86000	5.05486	4,740,320	17.92		0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call			894.93000	0.89493	808,500	16.19		0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put			6,648.56000	6.64856	6,915,300	16.19		0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Call			7,257.52000	7.25752	6,970,110	19.76		0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Put			1,069.49000	1.06949	1,135,250	19.76		0.00	0	2'
R2048	On	02/11/2023	Bond Future	11.47	Call			868.78000	0.86878	784,270	16.19		0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put			6,753.70000	6.75370	7,022,360	16.19		0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call			881.79000	0.88179	796,320	16.19		0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put			6,701.02000	6.70102	6,968,720	16.19		0.00	0	
R2048	On	02/11/2023	Bond Future	11.80	Call			1,434.13000	1.43413	1,313,570	16.57		0.00	0	2'
R2048	On	02/11/2023	Bond Future	11.80	Put			5,201.18000	5.20118	5,433,790	16.57		0.00	0	
R2048	On	02/11/2023	Bond Future	12.50	Call			3,258.91000	3.25891	3,058,780	17.68		0.00	0	2'
R2048	On	02/11/2023	Bond Future	12.50	Put			2,853.61000	2.85361	3,006,650	17.68		0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put			5,032.30000	5.03230	5,231,410	16.24		0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call			2,840.35000	2.84035	2,677,250	16.25		0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put			4,998.04000	4.99804	5,196,230	16.25		0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call			2,790.01000	2.79001	2,628,740	16.23		0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put			5,066.76000	5.06676	5,266,780	16.23		0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call			2,815.12000	2.81512	2,652,940	16.24		0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call			1,896.43000	1.89643	1,783,120	16.40		0.00	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
R2048	On	02/05/2024	Bond Future	11.47	Put		8,901.29000	8.90129	9,157,620	16.40	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		1,912.40000	1.91240	1,798,390	16.40	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		8,851.70000	8.85170	9,107,330	16.40	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		1,880.55000	1.88055	1,767,940	16.40	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		8,951.07000	8.95107	9,208,100	16.40	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Put		6,272.47000	6.27247	6,475,000	15.73	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Call		3,843.95000	3.84395	3,667,970	15.74	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Put		6,239.17000	6.23917	6,440,990	15.74	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Call		3,868.91000	3.86891	3,692,220	15.75	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Put		6,206.03000	6.20603	6,407,140	15.75	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Call		3,819.07000	3.81907	3,643,800	15.73	0.00	0	
Total R2048 Option											0.00	0	3,96
Total For R2048											0.00	0	283,15
R2053	On	03/08/2023	Bond Future			12.43402	97.76848	12.37437	98.20956	16.57	0.00	0	
R2053	On	02/11/2023	Bond Future			12.54445	94.05353	12.48244	94.50448	17.75	0.00	0	1,34
R2053	On	01/02/2024	Bond Future			12.64853	96.19476	12.58410	96.65613	17.11	0.00	0	
R2053	On	02/05/2024	Bond Future			12.75374	92.54459	12.68679	93.01655	17.46	0.00	0	
R2053	On	01/08/2024	Bond Future			12.86928	94.63004	12.79970	95.11238	16.46	0.00	0	
Total R2053 Future											0.00	0	1,34
R2053	On	03/08/2023	Bond Future	12.70	Call		3,455.24000	3.45524	3,132,700	16.97	0.00	0	
R2053	On	03/08/2023	Bond Future	12.70	Put		1,093.20000	1.09320	1,211,740	16.97	0.00	0	
R2053	On	03/08/2023	Bond Future	12.71	Call		3,504.78000	3.50478	3,180,220	16.99	0.00	0	
R2053	On	03/08/2023	Bond Future	12.71	Put		1,071.95000	1.07195	1,188,470	16.99	0.00	0	
R2053	On	03/08/2023	Bond Future	12.72	Call		3,554.57000	3.55457	3,228,020	17.01	0.00	0	
R2053	On	03/08/2023	Bond Future	12.72	Put		1,051.05000	1.05105	1,165,580	17.01	0.00	0	
R2053	On	02/11/2023	Bond Future	12.83	Call		5,389.11000	5.38911	5,098,880	18.37	0.00	0	
R2053	On	02/11/2023	Bond Future	12.83	Put		2,912.77000	2.91277	3,073,490	18.37	0.00	0	
R2053	On	02/11/2023	Bond Future	12.81	Call		5,301.05000	5.30105	5,013,160	18.34	0.00	0	
R2053	On	02/11/2023	Bond Future	12.81	Put		2,963.88000	2.96388	3,126,940	18.34	0.00	0	
R2053	On	02/11/2023	Bond Future	12.82	Call		5,344.91000	5.34491	5,055,850	18.35	0.00	0	
R2053	On	02/11/2023	Bond Future	12.82	Put		2,938.11000	2.93811	3,100,000	18.35	0.00	0	
R2053	On	01/02/2024	Bond Future	12.93	Put		3,990.90000	3.99090	4,166,510	17.39	0.00	0	
R2053	On	01/02/2024	Bond Future	12.94	Call		6,460.94000	6.46094	6,174,240	17.41	0.00	0	
R2053	On	01/02/2024	Bond Future	12.94	Put		3,964.69000	3.96469	4,139,360	17.41	0.00	0	
R2053	On	01/02/2024	Bond Future	12.92	Call		6,376.59000	6.37659	6,091,780	17.38	0.00	0	
R2053	On	01/02/2024	Bond Future	12.92	Put		4,017.29000	4.01729	4,193,850	17.38	0.00	0	
R2053	On	01/02/2024	Bond Future	12.93	Call		6,418.72000	6.41872	6,132,960	17.39	0.00	0	
R2053	On	02/05/2024	Bond Future	13.03	Call		7,271.47000	7.27147	6,984,060	17.85	0.00	0	
R2053	On	02/05/2024	Bond Future	13.03	Put		4,898.74000	4.89874	5,083,290	17.85	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2053	On	02/05/2024	Bond Future	13.04	Call		7,312.23000	7.31223	7,024,000	17.87	0.00	0	
R2053	On	02/05/2024	Bond Future	13.04	Put		4,872.08000	4.87208	5,055,810	17.87	0.00	0	
R2053	On	02/05/2024	Bond Future	13.02	Call		7,231.10000	7.23110	6,944,510	17.84	0.00	0	
R2053	On	02/05/2024	Bond Future	13.02	Put		4,925.89000	4.92589	5,111,260	17.84	0.00	0	
R2053	On	01/08/2024	Bond Future	13.13	Put		5,451.19000	5.45119	5,644,220	16.62	0.00	0	
R2053	On	01/08/2024	Bond Future	13.14	Call		7,738.70000	7.73870	7,448,620	16.63	0.00	0	
R2053	On	01/08/2024	Bond Future	13.14	Put		5,424.00000	5.42400	5,616,260	16.63	0.00	0	
R2053	On	01/08/2024	Bond Future	13.15	Call		7,778.02000	7.77802	7,487,170	16.64	0.00	0	
R2053	On	01/08/2024	Bond Future	13.15	Put		5,396.96000	5.39696	5,588,450	16.64	0.00	0	
R2053	On	01/08/2024	Bond Future	13.13	Call		7,699.43000	7.69943	7,410,120	16.62	0.00	0	
Total R2053 Option											0.00	0	
Total For R2053											0.00	0	1,34
R209	On	03/08/2023	Bond Future			11.85406	65.94698	11.82983	66.06168	14.99	0.00	0	11,65
R209	On	02/11/2023	Bond Future			11.95133	64.24413	11.92620	64.36145	15.86	1,220,638.47	19	9,34
R209	On	01/02/2024	Bond Future			12.04189	65.70666	12.01584	65.82669	15.29	0.00	0	
R209	On	02/05/2024	Bond Future			12.13315	64.06660	12.10614	64.18941	15.35	0.00	0	
R209	On	01/08/2024	Bond Future			12.23532	65.51108	12.20734	65.63649	14.38	0.00	0	
Total R209 Future											1,220,638.47	19	20,95
R209	On	03/08/2023	Bond Future	10.00	Call		0.61000	0.00061	0,430	13.55	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		9,561.62000	9.56162	9,676,140	13.55	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		29.01000	0.02901	23,780	13.54	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.70	Put		5,713.27000	5.71327	5,822,740	13.54	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Call		36.31000	0.03631	30,020	13.54	0.00	0	7,00
R209	On	03/08/2023	Bond Future	11.25	Put		3,093.56000	3.09356	3,179,270	13.84	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		1,476.62000	1.47662	1,395,040	14.87	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,004.28000	1.00428	1,037,400	14.87	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		1,504.02000	1.50402	1,421,780	14.88	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		984.79000	0.98479	1,017,250	14.88	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Put		5,454.50000	5.45450	5,562,910	13.54	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		1,531.74000	1.53174	1,448,840	14.90	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		965.68000	0.96568	997,480	14.90	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Call		1,673.85000	1.67385	1,587,760	14.99	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Put		874.33000	0.87433	902,940	14.99	0.00	0	1,75
R209	On	03/08/2023	Bond Future	11.25	Call		260.45000	0.26045	231,460	13.84	0.00	0	7,00
R209	On	02/11/2023	Bond Future	11.34	Call		1,165.48000	1.16548	1,119,390	14.92	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,989.77000	3.98977	4,061,000	14.92	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		1,181.82000	1.18182	1,135,330	14.93	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,956.49000	3.95649	4,027,320	14.93	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		1,149.14000	1.14914	1,103,470	14.91	0.00	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
R209	On	02/11/2023	Bond Future	11.33	Put		4,023.10000	4.02310	4,094,750	14.91	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,822.26000	2.82226	2,869,880	15.12	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		3,326.09000	3.32609	3,253,400	15.13	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,802.38000	2.80238	2,849,720	15.13	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		3,351.73000	3.35173	3,278,750	15.15	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,782.44000	2.78244	2,829,490	15.15	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		3,300.33000	3.30033	3,227,920	15.12	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		1,729.08000	1.72908	1,683,870	14.46	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		6,195.88000	6.19588	6,273,480	14.46	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		1,743.08000	1.74308	1,697,620	14.46	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		6,159.92000	6.15992	6,237,270	14.46	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		1,757.15000	1.75715	1,711,440	14.46	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		6,124.09000	6.12409	6,201,190	14.46	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put		4,834.84000	4.83484	4,899,280	13.79	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call		2,929.68000	2.92968	2,869,220	13.78	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put		4,888.31000	4.88831	4,953,260	13.78	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call		2,949.66000	2.94966	2,888,940	13.78	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put		4,861.52000	4.86152	4,926,210	13.78	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call		2,969.71000	2.96971	2,908,740	13.79	0.00	0	
Total R209 Option											0.00	0	19,38
Total For R209											1,220,638.47	19	40,34
R210	On	03/08/2023	Bond Future			226.91882	226.91882	227.11765	227.11765		0.00	0	42
R210	On	02/11/2023	Bond Future			228.79401	228.79401	228.99744	228.99744		0.00	0	
R210	On	01/02/2024	Bond Future			234.05500	234.05500	234.26348	234.26348		0.00	0	
R210	On	02/05/2024	Bond Future			236.23937	236.23937	236.45206	236.45206		0.00	0	
R210	On	01/08/2024	Bond Future			241.62367	241.62367	241.84065	241.84065		0.00	0	
Total R210 Future											0.00	0	42
Total For R210											0.00	0	42
R213	On	03/08/2023	Bond Future			10.94649	83.10274	10.94247	83.12038	10.76	0.00	0	24,48
R213	On	02/11/2023	Bond Future			11.04087	81.37349	11.03662	81.39170	11.52	0.00	0	3,00
R213	On	01/02/2024	Bond Future			11.13064	83.22578	11.12616	83.24450	10.69	0.00	0	
R213	On	02/05/2024	Bond Future			11.21165	81.58255	11.20696	81.60167	10.20	0.00	0	
R213	On	01/08/2024	Bond Future			11.30666	83.42295	11.30178	83.44231	9.40	0.00	0	
Total R213 Future											0.00	0	27,48
R213	On	03/08/2023	Bond Future	11.61	Call		3,139.23000	3.13923	3,113,840	11.75	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		276.01000	0.27601	268,260	11.75	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		3,175.58000	3.17558	3,150,240	11.78	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		270.46000	0.27046	262,760	11.78	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		3,211.94000	3.21194	3,186,640	11.80	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R213	On	03/08/2023	Bond Future	11.63	Put		264.96000	0.26496	257,300	11.80		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		2,363.14000	2.36314	2,344,750	11.41		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		2,006.91000	2.00691	2,006,730	11.41		0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Call		7,144.43000	7.14443	7,123,390	13.14		0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Put		401.77000	0.40177	398,940	13.14		0.00	0	7!
R213	On	02/11/2023	Bond Future	10.94	Call		1,962.19000	1.96219	1,944,910	11.27		0.00	0	7!
R213	On	02/11/2023	Bond Future	10.94	Put		2,377.49000	2.37749	2,378,420	11.27		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		2,339.65000	2.33965	2,321,310	11.40		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		2,026.04000	2.02604	2,025,910	11.40		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		2,386.56000	2.38656	2,368,110	11.42		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		1,987.74000	1.98774	1,987,500	11.42		0.00	0	
R213	On	02/11/2023	Bond Future	11.44	Call		3,174.75000	3.17475	3,154,870	11.71		0.00	0	7!
R213	On	02/11/2023	Bond Future	11.44	Put		1,469.82000	1.46982	1,468,150	11.71		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		1,776.34000	1.77634	1,776,820	11.12		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		4,196.72000	4.19672	4,178,450	11.13		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		1,763.35000	1.76335	1,763,800	11.13		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		4,142.36000	4.14236	4,124,150	11.11		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		1,789.42000	1.78942	1,789,930	11.11		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		4,169.51000	4.16951	4,151,270	11.12		0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call		1,429.54000	1.42954	1,419,280	9.68		0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put		5,278.62000	5.27862	5,287,480	9.68		0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call		1,441.44000	1.44144	1,431,130	9.67		0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put		5,247.31000	5.24731	5,256,120	9.67		0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call		1,417.71000	1.41771	1,407,490	9.68		0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put		5,310.02000	5.31002	5,318,920	9.68		0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Put		4,131.31000	4.13131	4,138,510	8.99		0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Call		2,371.43000	2.37143	2,359,220	8.99		0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Put		4,107.99000	4.10799	4,115,140	8.99		0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call		2,389.28000	2.38928	2,377,030	9.00		0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Put		4,085.10000	4.08510	4,092,210	9.00		0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Call		2,353.98000	2.35398	2,341,820	8.99		0.00	0	
Total R213 Option												0.00	0	2,2!
Total For R213												0.00	0	29,7!
R214	On	03/08/2023	Bond Future			12.22478	61.83133	12.18030	62.04426	16.43		0.00	0	18,7
R214	On	02/11/2023	Bond Future			12.32685	59.88829	12.28079	60.10596	17.52		0.00	0	
R214	On	01/02/2024	Bond Future			12.42618	61.25156	12.37844	61.47429	16.91		0.00	0	
R214	On	02/05/2024	Bond Future			12.51800	59.35628	12.46861	59.58411	17.17		0.00	0	
R214	On	01/08/2024	Bond Future			12.61886	60.69475	12.56774	60.92758	16.22		0.00	0	
Total R214 Future												0.00	0	18,7!

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	03/08/2023	Bond Future	12.14	Call		1,168.31000	1.16831	1,050,260	16.22		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		1,362.28000	1.36228	1,457,160	16.22		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		1,192.39000	1.19239	1,072,990	16.24		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		1,338.13000	1.33813	1,431,660	16.24		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		1,216.72000	1.21672	1,095,980	16.26		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		1,314.30000	1.31430	1,406,490	16.26		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		854.90000	0.85490	792,440	16.04		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,902.28000	4.90228	5,057,490	16.04		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		830.88000	0.83088	769,710	16.04		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,983.50000	4.98350	5,140,000	16.04		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		842.83000	0.84283	781,020	16.04		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,942.80000	4.94280	5,098,660	16.04		0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,708.99000	3.70899	3,821,140	16.42		0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		2,647.34000	2.64734	2,536,200	16.43		0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,683.60000	3.68360	3,795,190	16.43		0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		2,601.95000	2.60195	2,491,940	16.41		0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,734.52000	3.73452	3,847,240	16.41		0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		2,624.60000	2.62460	2,514,020	16.42		0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		1,733.98000	1.73398	1,656,240	16.20		0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		6,653.83000	6.65383	6,803,920	16.20		0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		1,748.07000	1.74807	1,669,880	16.19		0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		6,615.54000	6.61554	6,765,180	16.19		0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		1,719.96000	1.71996	1,642,680	16.20		0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		6,692.25000	6.69225	6,842,800	16.20		0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put		5,063.77000	5.06377	5,186,240	15.64		0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call		3,173.98000	3.17398	3,063,170	15.65		0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put		5,036.22000	5.03622	5,158,240	15.65		0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call		3,194.74000	3.19474	3,083,490	15.65		0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put		5,009.04000	5.00904	5,130,620	15.65		0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call		3,153.53000	3.15353	3,043,170	15.64		0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	18,72
Total for Bond												811,143,451.31	9,780	1,520,22
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
I2029 On 31/03/2029 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2029 Future										0.00	0	
Total For I2029										0.00	0	
I2031 On 31/01/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2031 Future										0.00	0	
Total For I2031										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R2053 On 31/03/2053 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2053 Future										0.00	0	
Total For R2053										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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/08/2023 GOVI			866.82300	866.82300	868.37900	868.37900				0.00	0	83
GOVI On 02/11/2023 GOVI			885.89200	885.89200	887.48400	887.48400				0.00	0	
GOVI On 01/02/2024 GOVI			906.05400	906.05400	907.68300	907.68300				0.00	0	
GOVI On 02/05/2024 GOVI			926.93500	926.93500	928.60200	928.60200				0.00	0	
GOVI On 01/08/2024 GOVI			947.87600	947.87600	949.57800	949.57800				0.00	0	
Total GOVI Future										0.00	0	83
GOVI On 03/08/2023 GOVI	837.21	Call			311,690.00000	31.16900	296,130,000			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			311,590.00000	31.15900	296,030,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
GOVI	On	03/08/2023	GOVI	837.23	Call			311,490.00000	31.14900	295,930,000		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	Call			16,640.00000	1.66400	720,000		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			16,840.00000	1.68400	920,000		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			16,740.00000	1.67400	820,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			0.00000	0.00000	0,000		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			276,830.00000	27.68300	260,540,000		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			277,030.00000	27.70300	260,740,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call			276,930.00000	27.69300	260,640,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Put			223,780.00000	22.37800	240,450,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Put			223,880.00000	22.38800	240,550,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Put			223,680.00000	22.36800	240,350,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Call			61,980.00000	6.19800	44,960,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Call			61,880.00000	6.18800	44,860,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Call			62,080.00000	6.20800	45,060,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	83
Total for GOVI												0.00	0	83
AL37	On	03/08/2023	Index Future			883.14300	883.14300	883.44400	883.44400			0.00	0	
AL37	On	02/11/2023	Index Future			902.57100	902.57100	902.88000	902.88000			0.00	0	
AL37	On	01/02/2024	Index Future			923.11300	923.11300	923.43000	923.43000			0.00	0	
AL37	On	02/05/2024	Index Future			944.38700	944.38700	944.71200	944.71200			0.00	0	
AL37	On	01/08/2024	Index Future			965.72200	965.72200	966.05200	966.05200			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/08/2023	Index Future			1,006.17700	1,006.17700	1,007.47200	1,007.47200			0.00	0	
AL7T	On	02/11/2023	Index Future			1,028.31200	1,028.31200	1,029.63700	1,029.63700			0.00	0	
AL7T	On	01/02/2024	Index Future			1,051.71500	1,051.71500	1,053.07200	1,053.07200			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL7T	On	02/05/2024	Index Future			1,075.95300	1,075.95300	1,077.34200	1,077.34200			0.00	0	
AL7T	On	01/08/2024	Index Future			1,100.26000	1,100.26000	1,101.67800	1,101.67800			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/08/2023	Index Future			879.39800	879.39800	880.99000	880.99000			0.00	0	10
ALBI	On	02/11/2023	Index Future			898.74400	898.74400	900.37300	900.37300			0.00	0	
ALBI	On	01/02/2024	Index Future			919.19900	919.19900	920.86500	920.86500			0.00	0	
ALBI	On	02/05/2024	Index Future			940.38300	940.38300	942.08800	942.08800			0.00	0	
ALBI	On	01/08/2024	Index Future			961.62700	961.62700	963.36900	963.36900			0.00	0	
Total ALBI Future												0.00	0	10
Total For ALBI												0.00	0	10
IGOV	On	03/08/2023	Index Future			324.37800	324.37800	325.07700	325.07700			0.00	0	48
IGOV	On	02/11/2023	Index Future			331.59300	331.59300	332.30900	332.30900			0.00	0	
IGOV	On	01/02/2024	Index Future			339.21800	339.21800	339.95000	339.95000			0.00	0	
IGOV	On	02/05/2024	Index Future			347.11100	347.11100	347.86100	347.86100			0.00	0	
IGOV	On	01/08/2024	Index Future			355.02700	355.02700	355.79300	355.79300			0.00	0	
Total IGOV Future												0.00	0	48
Total For IGOV												0.00	0	48
Total for Index												0.00	0	58
JIBAR f	On	19/07/2023	Jibar Future			8.50500	91.49500	8.50500	91.49500			0.00	0	
JIBAR f	On	16/08/2023	Jibar Future			8.65500	91.34500	8.65000	91.35000			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.71000	91.29000	8.69500	91.30500			0.00	0	
JIBAR f	On	18/10/2023	Jibar Future			8.72000	91.28000	8.70500	91.29500			0.00	0	
JIBAR f	On	15/11/2023	Jibar Future			8.72000	91.28000	8.70500	91.29500			0.00	0	
JIBAR f	On	20/12/2023	Jibar Future			8.72500	91.27500	8.70500	91.29500			0.00	0	
JIBAR f	On	20/03/2024	Jibar Future			8.66000	91.34000	8.62000	91.38000			0.00	0	
JIBAR f	On	19/06/2024	Jibar Future			8.50500	91.49500	8.44000	91.56000			0.00	0	
JIBAR f	On	18/09/2024	Jibar Future			8.38500	91.61500	8.31500	91.68500			0.00	0	
JIBAR f	On	18/12/2024	Jibar Future			8.24500	91.75500	8.18000	91.82000			0.00	0	
JIBAR f	On	19/03/2025	Jibar Future			8.20500	91.79500	8.12500	91.87500			0.00	0	
JIBAR f	On	18/06/2025	Jibar Future			8.22000	91.78000	8.14000	91.86000			0.00	0	
Total Jibar Future												0.00	0	
Total For JIBAR FUTURE												0.00	0	
Total for Jibar												0.00	0	
Total for Derivatives :												811,143,451.31	9,780	1,521,64
ABCPI3	On	07/12/2023	Spot Bond			5.25000	330.55223	5.25000	330.46661			0.00	0	
Total ABCPI3 SPOT												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.54719				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF002 On 18/07/2024 Spot Bond					0.00000	102.32962				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.16000	98.81597	10.16000	98.78922				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			12.21500	85.69039	12.21500	85.66264				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.08211				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.94007				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN08 On 17/03/2026 Spot Bond					0.00000	100.39769				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN10 On 26/09/2023 Spot Bond					0.00000	100.38130				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2024 Spot Bond					0.00000	101.69966				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.28627				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN24 On 17/10/2024 Spot Bond					0.00000	102.79782				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	105.15607				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.04701				0.00	4,000,000,000	2,000,000,000
Total ABFN28 SPOT										0.00	4,000,000,000	2,000,000,000
Total For ABFN28										0.00	4,000,000,000	2,000,000,000
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.67617				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	101.77006				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2023 Spot Bond					0.00000	101.44094				0.00	0	6,400,000,000
Total ABFN32 SPOT										0.00	0	6,400,000,000
Total For ABFN32										0.00	0	6,400,000,000
ABFN32 On 15/11/2024 Spot Bond					0.00000	101.63829				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN33 On 07/02/2024 Spot Bond					0.00000	101.70750				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN35 On 07/02/2026 Spot Bond					0.00000	101.95385				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN36 On 07/02/2029 Spot Bond					0.00000	102.84816				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 16/09/2024 Spot Bond					0.00000	100.72156				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN40 On 16/09/2026 Spot Bond					0.00000	100.42996				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN41 On 16/09/2029 Spot Bond					0.00000	100.65487				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 14/10/2024 Spot Bond					0.00000	102.00924				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	102.03108				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.18927				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.93222				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.95643				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.28708				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	99.93329				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.75487				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	99.92031				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.42510				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.83242				0.00	0	10,000,000.00
Total ABFN54 SPOT										0.00	0	10,000,000.00
Total For ABFN54										0.00	0	10,000,000.00
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.24587				0.00	0	
Total ABFN55 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	101.32907				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	101.20621				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5 On 14/11/2027 Spot Bond					0.00000	101.23928				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5 On 28/11/2025 Spot Bond					0.00000	100.93460				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6 On 05/04/2026 Spot Bond					0.00000	99.94977				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN6 On 24/02/2028 Spot Bond					0.00000	101.13910				0.00	0	
Total ABFN61 SPOT										0.00	0	
Total For ABFN61										0.00	0	
ABFN6 On 24/02/2030 Spot Bond					0.00000	101.29062				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABFN6 On 28/06/2026 Spot Bond					0.00000	100.12912				0.00	0	
Total ABFN63 SPOT										0.00	0	
Total For ABFN63										0.00	0	
ABFN6 On 28/06/2028 Spot Bond					0.00000	100.13244				0.00	0	
Total ABFN64 SPOT										0.00	0	
Total For ABFN64										0.00	0	
ABFN6 On 28/06/2030 Spot Bond					0.00000	100.13351				0.00	0	
Total ABFN65 SPOT										0.00	0	
Total For ABFN65										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.33691				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.58712				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.01342				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.54132				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.24607				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.76825				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.08681				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.09019				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.51000	7.51000	7.51000	165.29534				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	88.28686	100.00000	88.08209				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			4.31000	4.31000	4.31000	169.82499				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.94000	4.94000	4.94000	217.77780				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.45000	5.45000	5.45000	235.29550				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN79 On 21/12/2026 Spot Bond			9.07500	9.07500	9.07500	104.49643				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.67500	102.98358	9.67500	102.95714				0.00	0	1,500,000.00
Total ABS16 SPOT										0.00	0	1,500,000.00
Total For ABS16										0.00	0	1,500,000.00
ABS17 On 11/11/2027 Spot Bond			9.48500	105.55999	9.48500	105.53341				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.71000	102.85821	8.71000	102.83416				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			10.07000	10.07000	10.07000	101.96642				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.89000	99.80595	9.89000	99.77978				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	18.21530	100.00000	18.17521				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.90000	331.03654	4.90000	330.95385				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.95000	11.95000	11.95000	98.84255				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.39179				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.38487				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.37344				0.00	0	
Total ACL217 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.70278				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.14625				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.42822				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.50005				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.35424				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.07871				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA On 28/10/2025 Spot Bond					0.00000	108.07466				0.00	0	
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	100.51532				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.96562				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.83783				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	106.48227				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	102.09482				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.95308				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.99434				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.37500	99.29574	9.37500	99.27061				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	102.05649				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	102.26362				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	102.52240				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2024 Spot Bond					0.00000	101.84419				0.00	0	
Total AHF2O3 SPOT										0.00	0	
Total For AHF2O3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.08344				0.00	62,800,000	15,700,000
Total AHF5A2 SPOT										0.00	62,800,000	15,700,000
Total For AHF5A2										0.00	62,800,000	15,700,000
AHF5A On 21/08/2023 Spot Bond			10.26500	103.53338	10.26500	103.50466				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.07678				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.11753				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5C On 21/08/2023 Spot Bond					0.00000	101.16296				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.53302				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.40217				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.04358				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.11740				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.16280				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.47990				0.00	0	774,300,00
Total AHF6D1 SPOT										0.00	0	774,300,00
Total For AHF6D1										0.00	0	774,300,00
AHF7A On 21/08/2025 Spot Bond					0.00000	101.16707				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.22418				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.14008				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.12306				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.18546				0.00	0	
Total AHF7C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.16391				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.89674				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.51374				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR04 On 29/05/2024 Spot Bond			10.98000	99.43709	10.98000	99.40821				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.40500	90.01522	12.40500	89.98578				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.35353				0.00	0	5,000,000,00
Total AIRF02 SPOT										0.00	0	5,000,000,00
Total For AIRF02										0.00	0	5,000,000,00
AIRF03 On 16/11/2029 Spot Bond					0.00000	101.57426				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	100.90495				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			7.02000	197.34634	7.02000	197.28579				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.89985				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.35985				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.67853				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.22923				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	100.95582				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	100.08408				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC00 On 22/09/2023 Spot Bond					0.00000	100.28640				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00 On 20/12/2027 Spot Bond					0.00000	100.41106				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00 On 29/04/2024 Spot Bond					0.00000	101.04109				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00 On 28/03/2024 Spot Bond					0.00000	100.01326				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	99.90672				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	99.90672				0.00	0	
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	99.90672				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	
ASC01 On 17/10/2023 Spot Bond					0.00000	101.85843				0.00	0	
Total ASC016 SPOT										0.00	0	
Total For ASC016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC017 On 17/08/2023 Spot Bond					0.00000	101.79833				0.00	0	
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC018 On 18/08/2023 Spot Bond					0.00000	101.76695				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC019 On 21/08/2023 Spot Bond					0.00000	101.90154				0.00	0	
Total ASC019 SPOT										0.00	0	
Total For ASC019										0.00	0	
ASC020 On 28/04/2028 Spot Bond					0.00000	101.76882				0.00	0	
Total ASC020 SPOT										0.00	0	
Total For ASC020										0.00	0	
ASC021 On 20/06/2028 Spot Bond					0.00000	100.38676				0.00	0	
Total ASC021 SPOT										0.00	0	
Total For ASC021										0.00	0	
ASC022 On 20/06/2030 Spot Bond			12.85500	12.85500	12.85500	98.73839				0.00	0	
Total ASC022 SPOT										0.00	0	
Total For ASC022										0.00	0	
ASC023 On 20/06/2027 Spot Bond					0.00000	100.37185				0.00	0	
Total ASC023 SPOT										0.00	0	
Total For ASC023										0.00	0	
ASC024 On 17/05/2028 Spot Bond					0.00000	101.25344				0.00	0	
Total ASC024 SPOT										0.00	0	
Total For ASC024										0.00	0	
ASC025 On 22/08/2023 Spot Bond					0.00000	101.00814				0.00	0	
Total ASC025 SPOT										0.00	0	
Total For ASC025										0.00	0	
ASC026 On 23/08/2023 Spot Bond					0.00000	100.98064				0.00	0	
Total ASC026 SPOT										0.00	0	
Total For ASC026										0.00	0	
ASC027 On 25/08/2023 Spot Bond					0.00000	100.91995				0.00	0	
Total ASC027 SPOT										0.00	0	
Total For ASC027										0.00	0	
ASC028 On 26/05/2028 Spot Bond					0.00000	101.08495				0.00	0	
Total ASC028 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASC028										0.00	0	
ASC02: On 26/05/2026 Spot Bond					0.00000	101.05433				0.00	0	
Total ASC029 SPOT										0.00	0	
Total For ASC029										0.00	0	
ASC03: On 13/06/2024 Spot Bond					0.00000	100.52388				0.00	0	
Total ASC030 SPOT										0.00	0	
Total For ASC030										0.00	0	
ASC03: On 14/06/2024 Spot Bond					0.00000	100.49738				0.00	0	
Total ASC031 SPOT										0.00	0	
Total For ASC031										0.00	0	
ASC03: On 15/03/2024 Spot Bond					0.00000	100.46608				0.00	0	
Total ASC032 SPOT										0.00	0	
Total For ASC032										0.00	0	
ASC03: On 28/02/2035 Spot Bond					0.00000	100.31549				0.00	0	
Total ASC033 SPOT										0.00	0	
Total For ASC033										0.00	0	
ASC03: On 30/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			975,800,000,000,000.00	9,758,000,000	5,000,000,00	
Total ASC034 SPOT									*5,800,000,000,000.00	9,758,000,000	5,000,000,00	
Total For ASC034									*5,800,000,000,000.00	9,758,000,000	5,000,000,00	
ASC03: On 30/06/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			975,800,000,000,000.00	9,758,000,000	5,000,000,00	
Total ASC035 SPOT									*5,800,000,000,000.00	9,758,000,000	5,000,000,00	
Total For ASC035									*5,800,000,000,000.00	9,758,000,000	5,000,000,00	
ASN02: On 07/12/2033 Spot Bond			5.80000	249.44134	5.80000	249.37289			0.00	0		
Total ASN022 SPOT									0.00	0		
Total For ASN022									0.00	0		
ASN03: On 07/12/2033 Spot Bond			5.90000	226.64185	5.90000	226.57902			0.00	0		
Total ASN037 SPOT									0.00	0		
Total For ASN037									0.00	0		
ASN15: On 31/03/2028 Spot Bond			5.81000	209.79372	5.81000	209.73606			0.00	0		
Total ASN154 SPOT									0.00	0		
Total For ASN154									0.00	0		
ASN19: On 31/01/2038 Spot Bond			5.72000	116.80953	5.72000	116.77750			0.00	0		
Total ASN195 SPOT									0.00	0		
Total For ASN195									0.00	0		
ASN20: On 24/08/2025 Spot Bond					0.00000	103.76439			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN271 On 15/08/2023 Spot Bond					0.00000	101.23404				0.00	145,600,000	36,400,000
Total ASN278 SPOT										0.00	145,600,000	36,400,000
Total For ASN278										0.00	145,600,000	36,400,000
ASN271 On 20/08/2048 Spot Bond					0.00000	101.13116				0.00	182,800,000	45,700,000
Total ASN279 SPOT										0.00	182,800,000	45,700,000
Total For ASN279										0.00	182,800,000	45,700,000
ASN281 On 21/08/2023 Spot Bond					0.00000	101.11526				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN281 On 13/09/2025 Spot Bond					0.00000	100.58657				0.00	0	1,200,000,000
Total ASN286 SPOT										0.00	0	1,200,000,000
Total For ASN286										0.00	0	1,200,000,000
ASN291 On 26/09/2023 Spot Bond					0.00000	100.20025				0.00	57,600,000	14,400,000
Total ASN291 SPOT										0.00	57,600,000	14,400,000
Total For ASN291										0.00	57,600,000	14,400,000
ASN301 On 20/12/2023 Spot Bond					0.00000	100.37135				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN311 On 20/12/2023 Spot Bond					0.00000	100.64785				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN311 On 31/03/2029 Spot Bond			5.33500	5.33500	5.33500	116.56425				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN311 On 28/02/2033 Spot Bond			5.93500	5.93500	5.93500	105.73849				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN321 On 20/06/2024 Spot Bond					0.00000	100.44052				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN321 On 20/06/2024 Spot Bond					0.00000	100.47856				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 09/05/2024 Spot Bond					0.00000	101.47190				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.08960				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.93000	114.05300	5.93000	114.02109				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.37477				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.94712				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.45304				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.36608				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.36608				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.98075				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.50537				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.46997				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.77366				0.00	0	
Total ASN374 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	101.95504				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2024 Spot Bond					0.00000	100.50958				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2024 Spot Bond					0.00000	100.50958				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.59302				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.39232				0.00	156,000,000	39,000,000
Total ASN399 SPOT										0.00	156,000,000	39,000,000
Total For ASN399										0.00	156,000,000	39,000,000
ASN40 On 20/12/2024 Spot Bond					0.00000	100.36255				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.39726				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2023 Spot Bond					0.00000	100.78887				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	102.47347				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.30452				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	100.35201				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	101.96359				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	101.97410				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 31/01/2024 Spot Bond			10.72500	10.72500	10.72500	103.22880				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN470 On 31/08/2024 Spot Bond			11.41500	11.41500	11.41500	103.13110				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	101.52765				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	101.67524				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	100.83490				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN480 On 20/06/2025 Spot Bond					0.00000	100.49461				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	140.58000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			11.20000	11.20000	11.20000	102.73675				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.79889				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49: On 15/09/2025 Spot Bond					0.00000	100.50234				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.50234				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.33429				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.77000	95.30419	10.77000	95.27688			633,276,000,000.00		58,800,000	14,700,00
Total ASN508 SPOT									633,276,000,000.00		58,800,000	14,700,00
Total For ASN508									633,276,000,000.00		58,800,000	14,700,00
ASN50: On 21/12/2026 Spot Bond			9.95000	95.20221	9.95000	95.17695				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.50000	94.20609	10.50000	94.17976				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.50000	94.20609	10.50000	94.17976				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			9.07500	103.88345	9.07500	103.85798				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.02500	104.70659	11.02500	104.67556				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			10.97500	104.68551	10.97500	104.65461				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.47500	104.46334	10.47500	104.43388				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.47500	104.46334	10.47500	104.43388				0.00	0	
Total ASN538 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	99.99993				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	101.64112				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 31/07/2023 Spot Bond			11.11000	104.44166	11.11000	104.41014				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			11.20000	104.04026	11.20000	104.00894				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			11.06000	104.19341	11.06000	104.16243				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	102.24984				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	101.94161				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	100.81421				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	95.65466				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59 On 31/01/2024 Spot Bond			10.55000	103.18403	10.55000	103.15473				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	101.87692				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	101.13589				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.75680				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	101.85154				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2024 Spot Bond					0.00000	99.92862				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	94.78414				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.34849				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.10412				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.33792				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.10235				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	99.99994				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.39387				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.41638				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN64 On 06/05/2024 Spot Bond					0.00000	101.82744				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	99.81223				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	99.81078				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	100.09112				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	101.25996				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	99.99994				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	100.11265				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	100.76070				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	100.41603				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68 On 31/08/2026 Spot Bond					0.00000	101.10434				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68 On 22/06/2026 Spot Bond					0.00000	93.56118				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68 On 31/03/2032 Spot Bond					0.00000	99.81575				0.00	0	
Total ASN685 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.73272				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.78961				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.73272				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.60046				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.38145				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.38318				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.63251				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.49549				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.85446				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.32057				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.09190				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.61956				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716 On 30/09/2024 Spot Bond					0.00000	100.07637				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718 On 12/06/2024 Spot Bond					0.00000	100.61997				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721 On 31/07/2026 Spot Bond					0.00000	101.75087				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735 On 28/02/2026 Spot Bond					0.00000	101.04049				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736 On 31/03/2026 Spot Bond					0.00000	100.09193				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737 On 20/06/2026 Spot Bond					0.00000	100.37280				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	100.37626				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	95.05857				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	101.69161				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	99.86646				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	99.85160				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN78: On 21/12/2026 Spot Bond			10.20384	10.20384	10.20384	101.18331				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.61975				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.85500	10.85500	10.85500	103.93607				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.83476				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	101.68322				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	101.68490				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.32286				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	99.90913				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	99.99995				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.81823				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.14630				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	90.99418				0.00	0	
Total ASN823 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN823										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	99.81152				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	99.78622				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	99.78660				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	102.41767				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	102.18838				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	102.18838				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83 On 31/01/2025 Spot Bond					0.00000	101.83491				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83 On 20/06/2026 Spot Bond					0.00000	100.42227				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	101.94282				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	101.93287				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	101.93287				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	101.92281				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	99.28609				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.81022				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.80179				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	100.37289				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	100.37998				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	101.04057				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	102.16487				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	101.67527				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	101.13500				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	102.36959				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	

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 09/06/2027 Spot Bond					0.00000	100.68854				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	100.68854				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	100.54166				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	100.54166				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86 On 30/09/2027 Spot Bond					0.00000	100.08988				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87 On 21/06/2027 Spot Bond					0.00000	100.33412				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87 On 20/06/2027 Spot Bond					0.00000	100.41791				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88 On 20/06/2027 Spot Bond					0.00000	100.41445				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88 On 09/03/2028 Spot Bond					0.00000	100.71266				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88 On 18/04/2029 Spot Bond					0.00000	102.11355				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88 On 29/06/2028 Spot Bond					0.00000	100.11703				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88 On 15/09/2028 Spot Bond					0.00000	100.54127				0.00	0	
Total ASN888 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.65000	104.89644	11.65000	104.86364				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	93.00960				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	101.70135				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.36933				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.05829				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.07601				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.05829				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.04057				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.04943				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.06272				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.04943				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.06272				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	95.17550				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	88.15520				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN930 On 20/12/2025 Spot Bond					0.00000	100.40043				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	104.39480				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	100.42663				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN930 On 31/01/2030 Spot Bond					0.00000	101.74551				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	100.40414				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	100.39132				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN940 On 20/12/2025 Spot Bond					0.00000	100.37968				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	100.44391				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN940 On 20/06/2027 Spot Bond					0.00000	100.37029				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN95(On 20/06/2027 Spot Bond					0.00000	100.37289				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95(On 31/08/2027 Spot Bond					0.00000	101.04057				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95(On 31/07/2027 Spot Bond					0.00000	101.84317				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95(On 20/12/2027 Spot Bond					0.00000	100.42145				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95(On 20/12/2025 Spot Bond					0.00000	100.38245				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95(On 20/12/2024 Spot Bond					0.00000	100.36255				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96(On 30/09/2027 Spot Bond					0.00000	100.08595				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96(On 07/12/2027 Spot Bond					0.00000	119.22870				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97(On 20/12/2027 Spot Bond					0.00000	100.43873				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97(On 20/12/2027 Spot Bond					0.00000	100.36947				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97(On 24/01/2025 Spot Bond					0.00000	87.62369				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97(On 31/01/2028 Spot Bond					0.00000	101.90214				0.00	0	
Total ASN977 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN977										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.39028				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98: On 02/04/2029 Spot Bond					0.00000	99.74094				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98: On 14/02/2026 Spot Bond					0.00000	80.43991				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98: On 15/02/2028 Spot Bond					0.00000	101.36379				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98: On 17/08/2023 Spot Bond					0.00000	101.10218				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98: On 17/02/2028 Spot Bond					0.00000	101.22792				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN99: On 01/08/2023 Spot Bond					0.00000	102.78625				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99: On 20/12/2025 Spot Bond					0.00000	100.36722				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99: On 20/12/2027 Spot Bond					0.00000	100.40760				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	99.74218				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	99.75267				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99: On 28/02/2028 Spot Bond					0.00000	101.04077				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.66000	100.93555	7.66000	100.91481				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.16596				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.61763				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	99.82817				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.25256				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAW39 On 26/05/2026 Spot Bond					0.00000	101.01561				0.00	500,000,000	500,000,000
Total BAW39 SPOT										0.00	500,000,000	500,000,000
Total For BAW39										0.00	500,000,000	500,000,000
BAW40 On 30/06/2025 Spot Bond			100.00000	27.95624	100.00000	27.89436				0.00	0	
Total BAW40 SPOT										0.00	0	
Total For BAW40										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.22188				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.47400				0.00	0	100,000,000
Total BAWGL2 SPOT										0.00	0	100,000,000
Total For BAWGL2										0.00	0	100,000,000
BAYA72 On 31/03/2026 Spot Bond			12.40000	12.40000	12.40000	102.58371				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.59739				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA8(On 30/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8(On 30/09/2023 Spot Bond					0.00000	100.15406				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA8(On 31/12/2023 Spot Bond					0.00000	100.10497				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA8(On 31/03/2024 Spot Bond					0.00000	100.17544				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA8(On 31/03/2024 Spot Bond					0.00000	101.44741				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA8(On 30/06/2024 Spot Bond					0.00000	98.79737				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA9(On 30/06/2024 Spot Bond					0.00000	100.18633				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9(On 30/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA9(On 30/09/2024 Spot Bond					0.00000	100.10165				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9(On 30/09/2024 Spot Bond					0.00000	100.09970				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA9(On 30/06/2025 Spot Bond					0.00000	100.79718				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA9(On 30/06/2025 Spot Bond					0.00000	100.09907				0.00	0	
Total BAYA95 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	99.42635				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	100.10554				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	100.10524				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	100.10280				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYA99 On 30/09/2023 Spot Bond					0.00000	100.11486				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.17267				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.11721				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.11527				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	100.11474				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB22 On 30/09/2023 Spot Bond					0.00000	100.11486				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB23 On 30/09/2024 Spot Bond					0.00000	100.11527				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB24 On 30/09/2025 Spot Bond					0.00000	100.11913				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.50500	9.50500	9.50500	96.42943				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.69593				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.41145				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.14042				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.58873				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.10590				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.51556				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.38920				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	99.99986				0.00	37,700,000,000	30,000,000,000
Total BDX45 SPOT										0.00	37,700,000,000	30,000,000,000
Total For BDX45										0.00	37,700,000,000	30,000,000,000
BDX46 On 04/03/2024 Spot Bond					0.00000	100.76840				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	99.99985				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX48 On 31/07/2023 Spot Bond					0.00000	101.56700				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.88689				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	102.46420				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.54504				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			9.17000	101.38679	9.17000	101.36216				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.82468				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.94166				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.18504				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.18860				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.89872				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.73429				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.41500				0.00	0	
Total BNPP05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	79.09300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	58.85900				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	53.00600				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	100.88862				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	100.89723				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0 On 15/03/2030 Spot Bond					0.00000	100.50428				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BNPS0 On 19/05/2028 Spot Bond					0.00000	101.15895				0.00	0	
Total BNPS04 SPOT										0.00	0	
Total For BNPS04										0.00	0	
BNPS0 On 19/05/2030 Spot Bond					0.00000	101.19536				0.00	0	
Total BNPS05 SPOT										0.00	0	
Total For BNPS05										0.00	0	
BNPS0 On 09/06/2029 Spot Bond					0.00000	100.69084				0.00	0	
Total BNPS06 SPOT										0.00	0	
Total For BNPS06										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.88267				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	101.41689				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	102.08741				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	99.80267				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3(On 03/11/2023 Spot Bond					0.00000	101.56023				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.09105				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3! On 03/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3(On 11/01/2024 Spot Bond					0.00000	99.80010				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF3: On 31/03/2024 Spot Bond					0.00000	100.07489				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	
BPPF3(On 10/05/2024 Spot Bond					0.00000	101.29101				0.00	0	
Total BPPF38 SPOT										0.00	0	
Total For BPPF38										0.00	0	
BPPF3! On 03/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	40,000,000,000	40,000,000,00	
Total BPPF39 SPOT									10,000,000,000,000.00	40,000,000,000	40,000,000,00	
Total For BPPF39									10,000,000,000,000.00	40,000,000,000	40,000,000,00	
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	100.10960				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	101.70309				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BYA100 On 30/09/2026 Spot Bond					0.00000	100.10085				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	100.09891				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
BYA102 On 30/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		750,000,000,000,000.00		7,500,000,000	7,500,000,000	
Total BYA102 SPOT								0,000,000,000,000.00		7,500,000,000	7,500,000,000	
Total For BYA102								0,000,000,000,000.00		7,500,000,000	7,500,000,000	
BYA104 On 30/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		150,000,000,000,000.00		1,500,000,000	1,500,000,000	
Total BYA104 SPOT								0,000,000,000,000.00		1,500,000,000	1,500,000,000	
Total For BYA104								0,000,000,000,000.00		1,500,000,000	1,500,000,000	
BYA105 On 30/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		200,000,000,000,000.00		2,000,000,000	2,000,000,000	
Total BYA105 SPOT								0,000,000,000,000.00		2,000,000,000	2,000,000,000	
Total For BYA105								0,000,000,000,000.00		2,000,000,000	2,000,000,000	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.88859				0.00	0	100,000,000
Total CBL29 SPOT										0.00	0	100,000,000
Total For CBL29										0.00	0	100,000,000
CBL30 On 02/11/2024 Spot Bond					0.00000	101.52017				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	101.41815				0.00	0	6,500,000,000
Total CBL31 SPOT										0.00	0	6,500,000,000
Total For CBL31										0.00	0	6,500,000,000
CCT02 On 12/06/2024 Spot Bond			9.20000	102.81240	9.20000	102.78713				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.85000	105.33779	9.85000	105.31028				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.89000	10.89000	10.89000	103.39641				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	102.04053				0.00	0	
Total CGR42 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CGR42										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.24505				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	102.31351				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	102.40843				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.09988				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	101.19299				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	101.24490				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.36678				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			10.18500	103.25154	10.18500	103.22366				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	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.79259				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	101.86033				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN373 On 20/03/2024 Spot Bond			11.49000	102.37732	11.49000	102.34624				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	102.97500				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN453 On 31/01/2025 Spot Bond			7.01000	163.11693	7.01000	163.06660				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			9.14000	158.04448	9.14000	157.98675				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN496 On 04/09/2024 Spot Bond			9.83000	103.57034	9.83000	103.54333				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.73077				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.76405				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	96.21800				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	100.52616				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN518 On 25/11/2024 Spot Bond					0.00000	100.33142				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.50418				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2024 Spot Bond					0.00000	100.58681				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN532 On 18/07/2025 Spot Bond					0.00000	102.11889				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.73000	104.08535	10.73000	104.05530				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	102.05851				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/10/2023 Spot Bond					0.00000	101.72037				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	102.33104				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	159.79100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	102.82056				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			10.20000	103.18449	10.20000	103.15614				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.25000	102.34313	10.25000	102.31533				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.34000	101.06906	10.34000	101.04137				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond			10.39000	10.39000	10.39000	327.32415				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN553										0.00	0	
CLN553 On 15/11/2023 Spot Bond					0.00000	101.35880				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.38545				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.08052				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	102.48849				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	139.37600				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.43799				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.70000	100.27561	10.70000	100.30888				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.20000	101.35551	10.20000	101.32811				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.61773				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.12130				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.13789				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 11/02/2024 Spot Bond					0.00000	101.38775				0.00	0	

Contract 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			10.43000	100.49241	10.43000	100.46465				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	101.42768				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	101.39206				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	100.51682				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57 On 20/06/2024 Spot Bond					0.00000	100.40949				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57 On 18/04/2026 Spot Bond					0.00000	102.06683				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57 On 02/04/2024 Spot Bond					0.00000	99.99996				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	101.42977				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	100.44198				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2024 Spot Bond					0.00000	102.08263				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2024 Spot Bond					0.00000	101.10035				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	102.19134				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	101.03667				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.39940				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.89427				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.10376				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			5.43000	159.20022	5.43000	127.12689				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.29373				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2024 Spot Bond					0.00000	100.23784				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.06973				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.67000	9.67000	9.67000	100.32799				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	99.99995				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.58133				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	100.39940				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.39940				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 05/08/2024 Spot Bond			9.25500	9.25500	9.25500	103.04248				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	101.48807				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2024 Spot Bond					0.00000	100.85348				0.00	0	3,200,000,00
Total CLN605 SPOT										0.00	0	3,200,000,00
Total For CLN605										0.00	0	3,200,000,00
CLN60 On 14/04/2026 Spot Bond					0.00000	104.61117				0.00	0	665,200,00
Total CLN606 SPOT										0.00	0	665,200,00
Total For CLN606										0.00	0	665,200,00
CLN60 On 17/01/2024 Spot Bond					0.00000	102.14203				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	101.11027				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	101.84447				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	103.88374				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN61 On 07/03/2025 Spot Bond					0.00000	100.74766				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.02724				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 20/12/2029 Spot Bond					0.00000	97.49500				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.46464				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 31/05/2024 Spot Bond					0.00000	100.95889				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.70067				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	102.01247				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 19/08/2025 Spot Bond					0.00000	101.30007				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	100.31214				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.43000	61.11168	13.43000	80.14058				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN629 On 20/11/2024 Spot Bond					0.00000	101.27878				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.90000	100.92324	10.90000	100.89365				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.29643				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2024 Spot Bond					0.00000	101.25315				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	102.63047				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	101.45656				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.20754				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.08327				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.29278				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	102.43043				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.36567				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	101.99085				0.00	0	
Total CLN643 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.08667				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.39521				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	101.76289				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.39559				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.38641				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.94343				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.29278				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.29278				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	98.45300				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.41468				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	102.97811				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.72777				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	128.32100				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	153.21400				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 02/04/2026 Spot Bond					0.00000	102.95864				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.45305				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 18/09/2024 Spot Bond					0.00000	101.21985				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 19/08/2025 Spot Bond					0.00000	101.37781				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.59597	166.60535	5.59597	135.35907				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.59597	166.60535	5.59597	135.35994				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.39602				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN677 On 19/08/2025 Spot Bond					0.00000	101.44456				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.34209				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	102.86832				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.71623				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/12/2026 Spot Bond					0.00000	100.33376				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/12/2026 Spot Bond					0.00000	100.33888				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.53727				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.37406				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.37384				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	102.38107				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	100.20227				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/12/2026 Spot Bond					0.00000	100.34689				0.00	0	
Total CLN692 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.50710				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	88.08362				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.61001				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.51088				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.59192				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.63384				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.63119				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.46882				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.13341				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.34226				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.98970				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	85.22794				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2024 Spot Bond					0.00000	100.53141				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2024 Spot Bond					0.00000	101.27980				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.34354				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.34354				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.34354				0.00	7,466,000,000	3,733,000,000
Total CLN716 SPOT										0.00	7,466,000,000	3,733,000,000
Total For CLN716										0.00	7,466,000,000	3,733,000,000
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	84.04680				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.56148				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	83.06235				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	83.37891				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.85675				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	84.07602				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN724 On 21/06/2025 Spot Bond					0.00000	100.32788				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.32788				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.32788				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.33107				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.33107				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.33107				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	86.52603				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	87.54265				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	88.16758				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.35104				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.56712				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	97.31119				0.00	0	
Total CLN736 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN736										0.00	0	
CLN736 On 20/12/2023 Spot Bond					0.00000	100.62858				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	118.57500				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	96.10892				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.28063				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.09415				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	102.75723				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.13000				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	102.03022				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.06951				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2023 Spot Bond					0.00000	100.34707				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.81789				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	101.71618				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75(On 11/09/2026 Spot Bond					0.00000	100.72469				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	102.39876				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	103.11880				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75 On 31/01/2030 Spot Bond					0.00000	100.04298				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75 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	
CLN76 On 22/04/2026 Spot Bond					0.00000	101.04367				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76 On 31/07/2024 Spot Bond					0.00000	101.28019				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76 On 12/02/2025 Spot Bond					0.00000	101.41095				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76 On 21/07/2027 Spot Bond					0.00000	101.84817				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	95.83421				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	103.11880				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.30079				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	98.12800				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	103.86792				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	84.74858				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	89.91839				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	102.36486				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	101.86266				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			5.41000	5.41000	5.41000	110.48115				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	100.99621				0.00	0	718,500,00
Total CLN776 SPOT										0.00	0	718,500,00

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 CLN776										0.00	0	718,500,00
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	101.12027				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	101.65796				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.66638				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	103.91560				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.70847				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.72699				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.08989				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	100.08989				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	113.52973				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	113.36240				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.82649				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	102.63800				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.82649				0.00	0	558,000,00
Total CLN792 SPOT										0.00	0	558,000,00
Total For CLN792										0.00	0	558,000,00
CLN792 On 31/01/2025 Spot Bond					0.00000	102.54393				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.82649				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.08996				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.82649				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.82665				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	101.83460				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.83460				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.04492				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	89.24547				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN803 On 31/01/2025 Spot Bond					0.00000	103.25624				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	101.67143				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	101.84312				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.04950				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	101.72531				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.50500	96.45390	9.50500	96.42943				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.33075				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.52100				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	101.82649				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	101.82672				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	101.84312				0.00	0	508,500,00
Total CLN817 SPOT										0.00	0	508,500,00
Total For CLN817										0.00	0	508,500,00
CLN818 On 31/01/2030 Spot Bond					0.00000	101.65796				0.00	0	
Total CLN818 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	101.82649				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	101.82672				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.08997				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.82672				0.00	0	336,300,00
Total CLN824 SPOT										0.00	0	336,300,00
Total For CLN824										0.00	0	336,300,00
CLN825 On 31/07/2025 Spot Bond					0.00000	101.82672				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond					0.00000	101.82634				0.00	0	336,300,00
Total CLN826 SPOT										0.00	0	336,300,00
Total For CLN826										0.00	0	336,300,00
CLN827 On 31/07/2025 Spot Bond					0.00000	101.82672				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN828 On 31/08/2024 Spot Bond					0.00000	90.24443				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN829 On 31/01/2025 Spot Bond					0.00000	101.82649				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN830 On 31/07/2026 Spot Bond					0.00000	102.16967				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.88695				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	101.82634				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.70500	9.70500	9.70500	101.40706				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.04042				0.00	0	361,700,00
Total CLN834 SPOT										0.00	0	361,700,00
Total For CLN834										0.00	0	361,700,00
CLN834 On 31/08/2026 Spot Bond					0.00000	101.04057				0.00	0	361,700,00
Total CLN835 SPOT										0.00	0	361,700,00
Total For CLN835										0.00	0	361,700,00
CLN835 On 31/08/2027 Spot Bond					0.00000	101.04057				0.00	0	361,700,00
Total CLN836 SPOT										0.00	0	361,700,00
Total For CLN836										0.00	0	361,700,00
CLN836 On 31/08/2029 Spot Bond					0.00000	101.04046				0.00	0	361,700,00
Total CLN837 SPOT										0.00	0	361,700,00
Total For CLN837										0.00	0	361,700,00
CLN837 On 31/03/2027 Spot Bond					0.00000	100.08995				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.37046				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 20/07/2026 Spot Bond					0.00000	102.06200				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	102.69500				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN843 On 20/07/2026 Spot Bond					0.00000	94.83400				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	100.73704				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	100.08997				0.00	0	383,400,00
Total CLN847 SPOT										0.00	0	383,400,00
Total For CLN847										0.00	0	383,400,00
CLN848 On 31/03/2027 Spot Bond					0.00000	100.08995				0.00	0	383,400,00
Total CLN848 SPOT										0.00	0	383,400,00
Total For CLN848										0.00	0	383,400,00
CLN849 On 31/03/2029 Spot Bond					0.00000	100.08956				0.00	0	383,400,00
Total CLN849 SPOT										0.00	0	383,400,00
Total For CLN849										0.00	0	383,400,00
CLN850 On 31/07/2025 Spot Bond					0.00000	101.93617				0.00	0	331,600,00
Total CLN850 SPOT										0.00	0	331,600,00
Total For CLN850										0.00	0	331,600,00
CLN851 On 27/09/2028 Spot Bond					0.00000	100.20625				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond					0.00000	100.37289				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	100.38745				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.40926				0.00	0	467,400,00
Total CLN854 SPOT										0.00	0	467,400,00
Total For CLN854										0.00	0	467,400,00
CLN855 On 20/07/2027 Spot Bond					0.00000	100.41618				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN856 On 23/09/2026 Spot Bond					0.00000	100.31540				0.00	0	
Total CLN856 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	102.67032				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN858 On 28/02/2024 Spot Bond				100.00000	0.00000	86.13607				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	101.82672				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.39022				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN862 On 20/06/2027 Spot Bond					0.00000	100.36942				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	100.69045				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	102.44500				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	96.13700				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	101.15500				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	102.00318				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	89.37045				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	101.62443				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN87(On 31/07/2027 Spot Bond					0.00000	101.64114				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN87' On 31/07/2027 Spot Bond					0.00000	101.63272				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN87: On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	85.66577				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87: On 31/08/2025 Spot Bond					0.00000	101.04042				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN87: On 20/06/2027 Spot Bond					0.00000	100.37809				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN87: On 29/10/2025 Spot Bond					0.00000	102.22271				0.00	0	351,800,00
Total CLN875 SPOT										0.00	0	351,800,00
Total For CLN875										0.00	0	351,800,00
CLN87(On 29/10/2025 Spot Bond					0.00000	102.22271				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN87(On 31/01/2030 Spot Bond					0.00000	101.62090				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87(On 02/04/2026 Spot Bond					0.00000	99.99995				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88(On 02/04/2026 Spot Bond					0.00000	99.99995				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN88' On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	87.01670				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN882 On 31/01/2030 Spot Bond					0.00000	101.61585				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	85.79785				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	84.60472				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	84.60472				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	84.42792				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN887 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	84.57521				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN888 On 15/09/2027 Spot Bond			5.98000	5.98000	5.98000	127.45455				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	105.88812				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.40760				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN892 On 20/12/2027 Spot Bond					0.00000	100.38959				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN893 On 31/07/2025 Spot Bond					0.00000	101.82672				0.00	0	
Total CLN893 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	100.38037				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	101.04042				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.08988				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	99.99996				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 On 31/08/2025 Spot Bond					0.00000	94.53900				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	66.83858				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	66.35049				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			11.74500	11.74500	11.74500	101.62517				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	97.51000				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			11.28500	11.28500	11.28500	100.09601				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	100.58110				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	100.42996				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	100.40518				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	100.49666				0.00	0	344,700,00
Total CLN907 SPOT										0.00	0	344,700,00
Total For CLN907										0.00	0	344,700,00
CLN907 On 20/12/2027 Spot Bond					0.00000	96.54600				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	95.38500				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN909 On 20/06/2024 Spot Bond					0.00000	100.40775				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN910 On 06/08/2023 Spot Bond					0.00000	102.20934				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN911 On 31/01/2026 Spot Bond					0.00000	101.82618				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN912 On 20/12/2027 Spot Bond					0.00000	100.40833				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	99.25000				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN914 On 20/12/2032 Spot Bond					0.00000	100.46434				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN915 On 20/12/2027 Spot Bond					0.00000	99.25000				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN917 On 28/02/2027 Spot Bond					0.00000	100.97033				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN918 On 20/12/2027 Spot Bond					0.00000	100.37155				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN919 On 28/07/2027 Spot Bond					0.00000	101.04064				0.00	0	295,600,00
Total CLN919 SPOT										0.00	0	295,600,00
Total For CLN919										0.00	0	295,600,00
CLN920 On 29/02/2028 Spot Bond					0.00000	101.04064				0.00	0	295,600,00
Total CLN920 SPOT										0.00	0	295,600,00
Total For CLN920										0.00	0	295,600,00
CLN921 On 28/02/2026 Spot Bond					0.00000	101.04050				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN922 On 28/02/2026 Spot Bond					0.00000	101.04050				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN923 On 20/06/2030 Spot Bond					0.00000	100.45041				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	100.42587				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN925 On 20/06/2028 Spot Bond					0.00000	100.42829				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	100.43174				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN927 On 20/06/2028 Spot Bond					0.00000	100.43001				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN928 On 31/01/2026 Spot Bond					0.00000	101.82618				0.00	0	
Total CLN928 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN928										0.00	0	
CLN928 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN929 SPOT										0.00	0	
Total For CLN929										0.00	0	
CLN929 On 20/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN930 SPOT										0.00	0	
Total For CLN930										0.00	0	
CLN930 On 20/06/2028 Spot Bond					0.00000	97.75580				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN931 On 20/06/2028 Spot Bond					0.00000	100.43347				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN932 On 20/06/2028 Spot Bond			12.74000	12.74000	12.74000	98.47822				0.00	0	
Total CLN933 SPOT										0.00	0	
Total For CLN933										0.00	0	
CLN933 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN934 SPOT										0.00	0	
Total For CLN934										0.00	0	
CLN934 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN935 SPOT										0.00	0	
Total For CLN935										0.00	0	
CLN935 On 20/03/2026 Spot Bond					0.00000	100.50811				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN936 On 20/03/2025 Spot Bond					0.00000	98.53000				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN937 On 20/03/2027 Spot Bond					0.00000	98.22800				0.00	0	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN938 On 20/06/2028 Spot Bond					0.00000	100.35936				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN939 On 20/03/2026 Spot Bond					0.00000	100.47360				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN940 On 20/06/2030 Spot Bond					0.00000	100.45765				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN941 On 31/03/2031 Spot Bond					0.00000	100.08980				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	
CLN942 On 31/03/2031 Spot Bond					0.00000	100.08980				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
CLN943 On 31/03/2028 Spot Bond					0.00000	100.08982				0.00	0	
Total CLN944 SPOT										0.00	0	
Total For CLN944										0.00	0	
CLN944 On 20/06/2028 Spot Bond					0.00000	100.40581				0.00	0	
Total CLN945 SPOT										0.00	0	
Total For CLN945										0.00	0	
CLN945 On 20/06/2028 Spot Bond					0.00000	100.35728				0.00	0	
Total CLN946 SPOT										0.00	0	
Total For CLN946										0.00	0	
CLN946 On 20/06/2028 Spot Bond					0.00000	100.41100				0.00	0	
Total CLN947 SPOT										0.00	0	
Total For CLN947										0.00	0	
CLN947 On 20/06/2030 Spot Bond					0.00000	100.45075				0.00	0	
Total CLN948 SPOT										0.00	0	
Total For CLN948										0.00	0	
CLN948 On 20/06/2028 Spot Bond					0.00000	100.42137				0.00	0	
Total CLN949 SPOT										0.00	0	
Total For CLN949										0.00	0	
CLN949 On 20/06/2028 Spot Bond					0.00000	100.47142				0.00	0	
Total CLN950 SPOT										0.00	0	
Total For CLN950										0.00	0	
CLN950 On 31/03/2026 Spot Bond					0.00000	100.08996				0.00	0	
Total CLN951 SPOT										0.00	0	
Total For CLN951										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN952 On 23/09/2026 Spot Bond					0.00000	100.30557				0.00	0	
Total CLN952 SPOT										0.00	0	
Total For CLN952										0.00	0	
CLN953 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN953 SPOT										0.00	0	
Total For CLN953										0.00	0	
CLN954 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN954 SPOT										0.00	0	
Total For CLN954										0.00	0	
CLN955 On 20/06/2028 Spot Bond					0.00000	100.42829				0.00	0	
Total CLN955 SPOT										0.00	0	
Total For CLN955										0.00	0	
CLN956 On 20/06/2028 Spot Bond					0.00000	100.37708				0.00	0	
Total CLN956 SPOT										0.00	0	
Total For CLN956										0.00	0	
CLN957 On 20/06/2028 Spot Bond					0.00000	100.41100				0.00	0	
Total CLN957 SPOT										0.00	0	
Total For CLN957										0.00	0	
CLN958 On 31/08/2027 Spot Bond					0.00000	100.93705				0.00	0	
Total CLN958 SPOT										0.00	0	
Total For CLN958										0.00	0	
CLN959 On 31/08/2028 Spot Bond					0.00000	100.89525				0.00	0	
Total CLN959 SPOT										0.00	0	
Total For CLN959										0.00	0	
CLN960 On 30/09/2026 Spot Bond					0.00000	100.21307				0.00	0	
Total CLN960 SPOT										0.00	0	
Total For CLN960										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.49000	100.27990	11.49000	100.24930				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.61000	99.44921	11.61000	99.41855			1,857,600,000,000.00	160,000,000	80,000,000	
Total COJG01 SPOT									1,857,600,000,000.00	160,000,000	80,000,000	
Total For COJG01									1,857,600,000,000.00	160,000,000	80,000,000	
COT02 On 03/04/2028 Spot Bond			13.26000	91.98904	13.26000	91.95677			0.00	0		
Total COT02 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.85000	92.00882	11.85000	91.97989				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.09675				0.00	0	6,700,000,00
Total DSY02 SPOT										0.00	0	6,700,000,00
Total For DSY02										0.00	0	6,700,000,00
DSY03 On 21/11/2024 Spot Bond			10.60000	10.60000	10.60000	101.02233				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.84126				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.26240				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.82064				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	101.09458				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.28444				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.48871				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.49675				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DTF005 On 15/06/2024 Spot Bond					0.00000	100.45623				0.00	0	
Total DTF005 SPOT										0.00	0	
Total For DTF005										0.00	0	
DTF006 On 15/06/2026 Spot Bond					0.00000	100.46746				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DTF006 SPOT										0.00	0	
Total For DTF006										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.60000	103.67245	9.60000	103.64560				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.61895	9.69000	103.59186				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.61895	9.69000	103.59186				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.80000	99.91242	10.80000	99.88339				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.00500	100.04735	11.00500	100.01775				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.77114	10.10000	103.74290				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.77114	10.10000	103.74290				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	102.32810				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.13581				0.00	0	1,000,000,00
Total DVF25 SPOT										0.00	0	1,000,000,00
Total For DVF25										0.00	0	1,000,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	99.97621				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.06135				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	101.82733				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.72422				0.00	0	4,100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB21 On 31/05/2024 Spot Bond					0.00000	100.98936				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	101.17016				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	101.50629				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.83765				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	101.40745				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	103.51405				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	103.11024				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	104.13219				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			6.06000	118.03394	6.06000	118.00082				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.92000	101.99873	5.92000	101.97021				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	153.59589	2.25000	153.56820				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/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
EL28 On 02/05/2028 Spot Bond			5.12500	158.83117	5.12500	158.79052				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.15000	142.71886	5.15000	142.68227				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.14000	138.45683	5.14000	138.42104				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.88000	120.40710	5.88000	120.37378				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.79000	105.95528	5.79000	105.92603				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	153.59589	2.25000	153.56820				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	205.35333				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	202.02045				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	189.25101				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	157.53826				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	156.48547				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	152.24819				0.00	0	
Total ELN009 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	141.56601				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	136.23682				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	138.38743				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	114.71680				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 02/04/2027 Spot Bond					0.00000	109.11283				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	124.51076				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.91000	100.96791	10.91000	100.93876				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.35500	13.35500	13.35500	92.45695				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.40500	13.40500	13.40500	95.85282				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			11.00000	11.00000	11.00000	99.37821				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.00000	11.00000	11.00000	98.93441				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.87500	12.87500	12.87500	100.32500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.99000	11.99000	11.99000	96.75106				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.37500	15.37500	15.37500	89.59592				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.71970				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.82110				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.90135				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.91912				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.74402				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.94983				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	100.58893				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	101.38567				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	101.32722				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPFC5: On 14/03/2024 Spot Bond					0.00000	100.49998				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	101.24729				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	102.68158				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	100.82722				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond					0.00000	101.63311				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.30531				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	99.81353				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	101.64351				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01: On 11/11/2023 Spot Bond					0.00000	101.27716				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01: On 11/11/2025 Spot Bond					0.00000	101.33182				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01: On 11/11/2027 Spot Bond					0.00000	101.84156				0.00	0	100,000,00
Total EQT013 SPOT										0.00	0	100,000,00
Total For EQT013										0.00	0	100,000,00
ERS3B: On 17/05/2025 Spot Bond					0.00000	101.24065				0.00	0	
Total ERS3B8 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	101.27895				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.25971				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.29801				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.26003				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.24906				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.25353				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	101.27873				0.00	0	
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB1 On 17/02/2028 Spot Bond					0.00000	101.30413				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	101.32317				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.80000	97.37403	9.80000	97.34858			4,290,261,640,000.00		437,781,800	2,809,790,900
Total ES26 SPOT									4,290,261,640,000.00		437,781,800	2,809,790,900
Total For ES26									4,290,261,640,000.00		437,781,800	2,809,790,900
ES26/R On 02/04/2026 Spot Bond			7.85000	101.97579	7.85000	101.95434				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.56500	73.55722	12.54000	73.64544			5,001,870,174,000.00		398,079,600	1,029,639,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ES33 SPOT									5,001,870,174,000.00	398,079,600	1,029,639,80
Total For ES33									5,001,870,174,000.00	398,079,600	1,029,639,80
ES33/R _{On} 15/09/2033 Spot Bond			7.50000	102.24569	7.50000	102.22523			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 _{On} 25/04/2042 Spot Bond			13.03500	70.03876	12.99000	70.24524			3,220,309,785,000.00	247,051,000	212,725,50
Total ES42 SPOT									3,220,309,785,000.00	247,051,000	212,725,50
Total For ES42									3,220,309,785,000.00	247,051,000	212,725,50
ES42/R _{On} 25/04/2042 Spot Bond			8.50000	101.60483	8.50000	101.58172			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 _{On} 03/06/2032 Spot Bond			11.86500	11.86500	11.86500	97.68458			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 _{On} 03/06/2037 Spot Bond			14.79500	14.79500	14.79500	90.84850			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 _{On} 13/06/2024 Spot Bond					0.00000	101.23995			0.00	32,800,000	8,200,00
Total EXX05 SPOT									0.00	32,800,000	8,200,00
Total For EXX05									0.00	32,800,000	8,200,00
FIFB17 _{On} 15/08/2024 Spot Bond					0.00000	101.29777			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 _{On} 29/10/2024 Spot Bond					0.00000	101.63312			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 _{On} 13/10/2023 Spot Bond					0.00000	99.95498			0.00	0	
Total FIFB19 SPOT									0.00	0	
Total For FIFB19									0.00	0	
FIFB20 _{On} 21/11/2027 Spot Bond					0.00000	101.09447			0.00	0	
Total FIFB20 SPOT									0.00	0	
Total For FIFB20									0.00	0	
FIFB21 _{On} 09/06/2026 Spot Bond					0.00000	100.66599			0.00	0	
Total FIFB21 SPOT									0.00	0	
Total For FIFB21									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB22 On 09/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	200,000,00
Total FIFB22 SPOT										0.00	0	200,000,00
Total For FIFB22										0.00	0	200,000,00
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.65428				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.35628				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.91324				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.13837				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.14975				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	102.78660				0.00	0	730,000,00
Total FRB24 SPOT										0.00	0	730,000,00
Total For FRB24										0.00	0	730,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.42418				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.56576				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.58000	102.36667	9.58000	102.34050				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.61156				0.00	0	
Total FRB28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.93301			0.00	0	
Total FRB29 SPOT									0.00	0	
Total For FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.50000	98.43813	9.50000	98.41317		528,200,000,000.00	55,600,000	13,900,00	
Total FRB30 SPOT								528,200,000,000.00	55,600,000	13,900,00	
Total For FRB30								528,200,000,000.00	55,600,000	13,900,00	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.79397			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	100.98167			0.00	0	
Total FRB32 SPOT									0.00	0	
Total For FRB32									0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	101.20801			0.00	0	
Total FRB33 SPOT									0.00	0	
Total For FRB33									0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	102.27275			0.00	0	
Total FRB34 SPOT									0.00	0	
Total For FRB34									0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	101.87299			0.00	0	
Total FRB35 SPOT									0.00	0	
Total For FRB35									0.00	0	
FRB36 On 14/09/2033 Spot Bond					0.00000	100.53888			0.00	0	
Total FRB36 SPOT									0.00	0	
Total For FRB36									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.87000	331.07811	4.87000	330.99568			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.56000	4.56000	4.56000	169.18364			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.87000	218.49476	4.87000	218.44019			0.00	0	
Total FRBI28 SPOT									0.00	0	
Total For FRBI28									0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.28000	5.28000	5.28000	116.90246			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.90000	5.90000	5.90000	226.57902				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.88000	96.27161	5.88000	96.24499				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.84000	95.14249	5.84000	95.11635				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			9.68000	9.68000	9.68000	88.38381				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			9.67000	9.67000	9.67000	87.43142				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			5.61000	5.61000	5.61000	166.52509				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	101.35091				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	103.27795				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	101.79734				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.60978				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28: On 11/11/2024 Spot Bond					0.00000	101.67468				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.31255				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.32582				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.59057				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.53285				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.05850				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.80467				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.57427				0.00	0	625,100,00
Total FRC308 SPOT										0.00	0	625,100,00
Total For FRC308										0.00	0	625,100,00
FRC30: On 20/06/2024 Spot Bond					0.00000	100.36086				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.38963				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.41122				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	101.93359				0.00	0	
Total FRC315 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.53470				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.79642				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.38686				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	98.34755				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 20/12/2024 Spot Bond					0.00000	100.48315				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.39184				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	99.99997				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 06/11/2023 Spot Bond					0.00000	101.42348				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 31/05/2024 Spot Bond					0.00000	101.17679				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 07/12/2023 Spot Bond					0.00000	100.81695				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.20353				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	99.51992				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 20/12/2025 Spot Bond					0.00000	99.65209				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.37609				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.96021				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.87589				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	101.77283				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.99643				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 31/07/2023 Spot Bond					0.00000	101.90980				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	101.90018				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.89245				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.90641				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36(On 31/01/2024 Spot Bond					0.00000	101.88605				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	101.82164				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36(On 31/03/2024 Spot Bond					0.00000	100.08076				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36(On 01/08/2026 Spot Bond					0.00000	101.61325				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36(On 28/02/2024 Spot Bond					0.00000	101.31571				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36(On 31/08/2024 Spot Bond					0.00000	101.59903				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36(On 20/06/2026 Spot Bond					0.00000	90.87971				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36(On 31/05/2024 Spot Bond					0.00000	101.03721				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	91.18856				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37(On 20/12/2026 Spot Bond					0.00000	100.36834				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37(On 23/09/2023 Spot Bond					0.00000	100.32108				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38(On 20/12/2026 Spot Bond					0.00000	98.21960				0.00	0	
Total FRC381 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC381										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	101.23117				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	101.23117				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	101.20414				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	101.20414				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38 On 07/12/2023 Spot Bond					0.00000	100.87000				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC39 On 11/11/2024 Spot Bond					0.00000	101.52646				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39 On 27/03/2024 Spot Bond					0.00000	100.18774				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39 On 31/01/2027 Spot Bond					0.00000	101.94365				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	101.97469				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39 On 31/03/2024 Spot Bond					0.00000	102.06860				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	102.07017				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39 On 21/01/2030 Spot Bond					0.00000	102.18912				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40(On 19/01/2027 Spot Bond					0.00000	101.13100				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40(On 19/01/2027 Spot Bond			12.39000	12.39000	12.39000	99.48104				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40(On 20/06/2027 Spot Bond					0.00000	99.80074				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40(On 19/05/2026 Spot Bond					0.00000	90.10711				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40(On 19/05/2026 Spot Bond			19.60000	19.60000	19.60000	87.43180				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40(On 19/01/2027 Spot Bond			11.39000	11.39000	11.39000	104.22018				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40(On 06/07/2027 Spot Bond					0.00000	99.90427				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40(On 13/10/2026 Spot Bond					0.00000	102.40942				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40(On 23/09/2025 Spot Bond					0.00000	97.52619				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40(On 23/09/2025 Spot Bond			14.30000	14.30000	14.30000	97.21956				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41(On 30/04/2027 Spot Bond					0.00000	101.94368				0.00	0	348,400,00
Total FRC410 SPOT										0.00	0	348,400,00
Total For FRC410										0.00	0	348,400,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41: On 31/05/2027 Spot Bond					0.00000	101.12004				0.00	0	361,700,00
Total FRC412 SPOT										0.00	0	361,700,00
Total For FRC412										0.00	0	361,700,00
FRC41: On 30/04/2029 Spot Bond					0.00000	102.13436				0.00	0	361,700,00
Total FRC413 SPOT										0.00	0	361,700,00
Total For FRC413										0.00	0	361,700,00
FRC41: On 31/05/2027 Spot Bond					0.00000	100.87982				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	101.08529				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	101.61990				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.11654				0.00	0	383,400,00
Total FRC418 SPOT										0.00	0	383,400,00
Total For FRC418										0.00	0	383,400,00
FRC41: On 30/04/2029 Spot Bond					0.00000	102.12049				0.00	0	383,400,00
Total FRC419 SPOT										0.00	0	383,400,00
Total For FRC419										0.00	0	383,400,00
FRC42: On 27/09/2028 Spot Bond					0.00000	100.20625				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.20941				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.20941				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	101.05872				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	100.08996				0.00	0	
Total FRC426 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	100.09391				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 20/06/2027 Spot Bond					0.00000	100.40546				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.04065				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	101.94361				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.04065				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.08497				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	101.09188				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	100.40234				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.65818				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.66286				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.04952				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.04952				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	100.41453				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	100.31620				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	101.80037				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.04065				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44: On 15/03/2028 Spot Bond					0.00000	100.57437				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.04065				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.04952				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45: On 20/12/2030 Spot Bond					0.00000	100.41788				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45: On 28/06/2026 Spot Bond					0.00000	100.02437				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45: On 28/10/2023 Spot Bond					0.00000	101.80037				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45: On 29/10/2025 Spot Bond					0.00000	101.78243				0.00	0	
Total FRC453 SPOT										0.00	0	
Total For FRC453										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC45: On 20/06/2028 Spot Bond					0.00000	100.37463				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC45: On 21/01/2030 Spot Bond					0.00000	102.04006				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC45: On 18/04/2028 Spot Bond					0.00000	102.30515				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC45: On 16/11/2027 Spot Bond					0.00000	101.29254				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC45: On 20/12/2029 Spot Bond					0.00000	100.39884				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC45: On 31/07/2025 Spot Bond					0.00000	102.07795				0.00	0	
Total FRC459 SPOT										0.00	0	
Total For FRC459										0.00	0	
FRC46: On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	361,700,00
Total FRC460 SPOT										0.00	0	361,700,00
Total For FRC460										0.00	0	361,700,00
FRC46: On 30/04/2025 Spot Bond					0.00000	102.06806				0.00	0	383,400,00
Total FRC461 SPOT										0.00	0	383,400,00
Total For FRC461										0.00	0	383,400,00
FRC46: On 30/04/2026 Spot Bond					0.00000	101.94369				0.00	0	156,600,00
Total FRC462 SPOT										0.00	0	156,600,00
Total For FRC462										0.00	0	156,600,00
FRC46: On 20/04/2032 Spot Bond					0.00000	102.26522				0.00	0	27,000,00
Total FRC463 SPOT										0.00	0	27,000,00
Total For FRC463										0.00	0	27,000,00
FRC46: On 20/03/2026 Spot Bond					0.00000	100.35393				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC46: On 06/11/2024 Spot Bond					0.00000	101.50395				0.00	0	
Total FRC465 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC465										0.00	0	
FRC465 On 01/10/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC466 SPOT										0.00	0	
Total For FRC466										0.00	0	
FRC466 On 20/12/2023 Spot Bond					0.00000	100.38424				0.00	0	
Total FRC467 SPOT										0.00	0	
Total For FRC467										0.00	0	
FRC467 On 31/08/2027 Spot Bond					0.00000	100.99630				0.00	0	
Total FRC468 SPOT										0.00	0	
Total For FRC468										0.00	0	
FRC468 On 31/01/2028 Spot Bond					0.00000	101.30811				0.00	0	
Total FRC469 SPOT										0.00	0	
Total For FRC469										0.00	0	
FRC469 On 31/07/2023 Spot Bond			10.08000	276.45865	10.08000	104.97999				0.00	0	
Total FRC470 SPOT										0.00	0	
Total For FRC470										0.00	0	
FRC470 On 20/04/2027 Spot Bond					0.00000	101.89138				0.00	0	
Total FRC471 SPOT										0.00	0	
Total For FRC471										0.00	0	
FRC471 On 30/04/2027 Spot Bond					0.00000	101.89138				0.00	0	
Total FRC472 SPOT										0.00	0	
Total For FRC472										0.00	0	
FRC472 On 31/07/2023 Spot Bond					0.00000	101.83908				0.00	0	
Total FRC473 SPOT										0.00	0	
Total For FRC473										0.00	0	
FRC473 On 31/10/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC474 SPOT										0.00	0	
Total For FRC474										0.00	0	
FRC474 On 31/07/2023 Spot Bond			4.86200	4.86200	4.86200	101.08372				0.00	0	
Total FRC475 SPOT										0.00	0	
Total For FRC475										0.00	0	
FRC475 On 20/06/2026 Spot Bond					0.00000	101.94044				0.00	0	
Total FRC476 SPOT										0.00	0	
Total For FRC476										0.00	0	
FRC476 On 20/06/2026 Spot Bond					0.00000	101.93203				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC477 SPOT										0.00	0	
Total For FRC477										0.00	0	
FRC477 On 07/12/2033 Spot Bond			8.50500	8.50500	8.50500	99.61674				0.00	0	
Total FRC478 SPOT										0.00	0	
Total For FRC478										0.00	0	
FRC478 On 31/03/2032 Spot Bond			7.88000	7.88000	7.88000	101.32027				0.00	0	
Total FRC479 SPOT										0.00	0	
Total For FRC479										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.43000	110.34198	5.43000	110.31285				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.67000	117.47761	5.67000	117.44555				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.66239				0.00	0	9,300,000,00
Total FRJ23 SPOT										0.00	0	9,300,000,00
Total For FRJ23										0.00	0	9,300,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.57753				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.10612				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.32183				0.00	0	1,000,000,00
Total FRJ26 SPOT										0.00	0	1,000,000,00
Total For FRJ26										0.00	0	1,000,000,00
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.00079				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	102.52116				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.00238				0.00	0	1,470,000,00
Total FRJ28 SPOT										0.00	0	1,470,000,00
Total For FRJ28										0.00	0	1,470,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.34742				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	102.32567				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	100.65725				0.00	0	
Total FRJ30 SPOT										0.00	0	
Total For FRJ30										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.16864				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	100.27145				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS100 On 15/01/2024 Spot Bond			5.17800	5.17800	5.17800	104.15871				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.75000	5.75000	5.75000	116.37886				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	101.60832				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.78000	116.01386	5.78000	115.98187				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.78000	228.92811	5.78000	228.86535				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.97000	113.53686	5.97000	113.50497				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.78000	5.78000	5.78000	228.86535				0.00	0	
Total FRS112 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.71000	168.84207	4.71000	168.80038				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	118.94898	3.70500	118.92284				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.72000	116.80953	5.72000	116.77750				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.90000	226.64185	5.90000	226.57902				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.90000	226.64185	5.90000	226.57902				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			4.69000	168.89303	4.69000	168.85142				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.98000	225.13278	5.98000	225.06988				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.92000	114.18248	5.92000	114.15055				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.07000	216.60903	5.07000	216.55378				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.67000	104.94516	6.67000	104.91373				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.07000	216.60903	5.07000	216.55378				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS130 On 31/03/2028 Spot Bond			5.07000	216.60903	5.07000	216.55378				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.49000	215.78890	6.49000	215.72569				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.62000	105.53211	6.62000	105.50063				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.92000	5.92000	5.92000	114.15055				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.71000	114.98838	5.71000	116.91075				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.38000	213.72322	5.38000	213.66694				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.26000	219.94436	6.26000	219.88127				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.51000	212.52633	5.51000	212.46962				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.51000	212.52633	5.51000	212.46962				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.91100	218.10666	4.91100	218.05195				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			5.46000	166.94604	5.46000	166.90145				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.86000	209.34225	5.86000	209.28446				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15(On 31/03/2028 Spot Bond			5.90000	208.98188	5.90000	208.92396				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			5.43000	167.02132	5.43000	166.97686				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			5.37500	213.76943	5.37500	213.71317				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			5.91000	5.91000	5.91000	208.83395				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	102.05418				0.00	0	1,220,300,00
Total FRS172 SPOT										0.00	0	1,220,300,00
Total For FRS172										0.00	0	1,220,300,00
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	100.42129				0.00	0	1,248,200,00
Total FRS180 SPOT										0.00	0	1,248,200,00
Total For FRS180										0.00	0	1,248,200,00
FRS18(On 27/09/2025 Spot Bond					0.00000	100.17689				0.00	0	1,125,400,00
Total FRS182 SPOT										0.00	0	1,125,400,00
Total For FRS182										0.00	0	1,125,400,00
FRS18(On 16/11/2023 Spot Bond					0.00000	203.77912				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	154.77885				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	224.31102				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	251.55643				0.00	0	
Total FRS194 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	101.44801				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.56815				0.00	183,600,000	45,900,000
Total FRS199 SPOT										0.00	183,600,000	45,900,000
Total For FRS199										0.00	183,600,000	45,900,000
FRS200 On 12/08/2025 Spot Bond					0.00000	101.39256				0.00	82,400,000	20,600,000
Total FRS200 SPOT										0.00	82,400,000	20,600,000
Total For FRS200										0.00	82,400,000	20,600,000
FRS200 On 06/08/2025 Spot Bond					0.00000	101.08706				0.00	163,200,000	40,800,000
Total FRS201 SPOT										0.00	163,200,000	40,800,000
Total For FRS201										0.00	163,200,000	40,800,000
FRS201 On 14/10/2025 Spot Bond					0.00000	102.15558				0.00	158,400,000	39,600,000
Total FRS206 SPOT										0.00	158,400,000	39,600,000
Total For FRS206										0.00	158,400,000	39,600,000
FRS206 On 18/11/2024 Spot Bond					0.00000	101.18239				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
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	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.77533				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.34048				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.34665				0.00	0	2,247,900,00
Total FRS230 SPOT										0.00	0	2,247,900,00
Total For FRS230										0.00	0	2,247,900,00
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	103.41965				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24(On 31/03/2032 Spot Bond					0.00000	107.97614				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	73.07474				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24(On 09/12/2023 Spot Bond					0.00000	100.91410				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24(On 29/12/2025 Spot Bond					0.00000	120.78504				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24(On 19/01/2024 Spot Bond					0.00000	102.73485				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24(On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25(On 22/02/2024 Spot Bond					0.00000	103.72927				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25(On 02/03/2024 Spot Bond					0.00000	100.83973				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	136.10437				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26(On 25/03/2024 Spot Bond					0.00000	100.25523				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26(On 28/02/2031 Spot Bond					0.00000	101.07832				0.00	0	
Total FRS261 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.08890				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	138.29841				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.08938				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.08898				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	100.10281				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	100.41294				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.41988				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	100.09235				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.75000	10.75000	10.75000	96.84022				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.75000	10.75000	10.75000	96.84022				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.82725				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.69513				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 12/02/2024 Spot Bond					0.00000	97.35284				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 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 09/05/2025 Spot Bond					0.00000	110.81011				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 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	101.28220				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 30/04/2026 Spot Bond					0.00000	101.94369				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 13/07/2027 Spot Bond					0.00000	116.60165				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS309 On 21/09/2023 Spot Bond			10.00000	10.00000	10.00000	103.03666				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS311 On 21/09/2023 Spot Bond					0.00000	100.36467				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312 On 28/09/2025 Spot Bond					0.00000	100.29498				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS313 On 27/04/2024 Spot Bond					0.00000	101.57752				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS314 On 03/06/2024 Spot Bond					0.00000	100.72728				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS315 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	
FRS316 On 31/12/2027 Spot Bond					0.00000	100.08986				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS317 On 07/12/2033 Spot Bond					0.00000	101.44153				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS318 On 17/11/2023 Spot Bond			4.71000	4.71000	4.71000	100.31654				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS320 On 26/04/2024 Spot Bond					0.00000	93.24391				0.00	0	
Total FRS320 SPOT										0.00	0	
Total For FRS320										0.00	0	
FRS321 On 13/05/2024 Spot Bond					0.00000	101.42253				0.00	0	
Total FRS321 SPOT										0.00	0	
Total For FRS321										0.00	0	
FRS322 On 16/05/2028 Spot Bond					0.00000	95.15676				0.00	0	
Total FRS322 SPOT										0.00	0	
Total For FRS322										0.00	0	
FRS323 On 20/11/2023 Spot Bond					0.00000	96.80073				0.00	0	
Total FRS323 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS323										0.00	0	
FRS323 On 31/07/2023 Spot Bond			9.61450	289.73718	9.61450	101.78017				0.00	0	
Total FRS324 SPOT										0.00	0	
Total For FRS324										0.00	0	
FRS324 On 31/07/2023 Spot Bond			9.78000	289.93078	9.78000	101.80282				0.00	0	
Total FRS325 SPOT										0.00	0	
Total For FRS325										0.00	0	
FRS325 On 31/07/2023 Spot Bond			9.44000	105.25254	9.44000	101.75625				0.00	0	
Total FRS326 SPOT										0.00	0	
Total For FRS326										0.00	0	
FRS326 On 31/07/2023 Spot Bond			9.53000	105.29083	9.53000	101.76859				0.00	0	
Total FRS327 SPOT										0.00	0	
Total For FRS327										0.00	0	
FRS327 On 31/07/2023 Spot Bond			9.49000	105.27381	9.49000	101.76311				0.00	0	
Total FRS328 SPOT										0.00	0	
Total For FRS328										0.00	0	
FRS328 On 01/06/2028 Spot Bond					0.00000	110.40499				0.00	0	
Total FRS329 SPOT										0.00	0	
Total For FRS329										0.00	0	
FRS329 On 01/06/2030 Spot Bond					0.00000	100.94089				0.00	0	
Total FRS330 SPOT										0.00	0	
Total For FRS330										0.00	0	
FRS330 On 31/03/2026 Spot Bond					0.00000	100.09004				0.00	0	
Total FRS331 SPOT										0.00	0	
Total For FRS331										0.00	0	
FRS331 On 30/04/2026 Spot Bond					0.00000	100.98748				0.00	0	
Total FRS332 SPOT										0.00	0	
Total For FRS332										0.00	0	
FRS332 On 07/03/2028 Spot Bond					0.00000	100.88121				0.00	0	782,900,00
Total FRS333 SPOT										0.00	0	782,900,00
Total For FRS333										0.00	0	782,900,00
FRS333 On 21/12/2027 Spot Bond					0.00000	100.34240				0.00	0	
Total FRS334 SPOT										0.00	0	
Total For FRS334										0.00	0	
FRS334 On 07/12/2023 Spot Bond			4.51000	4.51000	4.51000	331.49848				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.89000	332.44216	3.89000	332.36799				0.00	0	1,003,500,00
Total FRS37 SPOT										0.00	0	1,003,500,00
Total For FRS37										0.00	0	1,003,500,00
FRS43 On 07/12/2023 Spot Bond			4.25000	4.25000	4.25000	331.86256				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.56712				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.62000	106.70923	5.62000	106.68026				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.27000	64.06489	5.27000	110.62965				0.00	0	80,000,00
Total FRS81 SPOT										0.00	0	80,000,00
Total For FRS81										0.00	0	80,000,00
FRS85 On 31/01/2025 Spot Bond			4.58000	4.58000	4.58000	169.13246				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.86000	4.86000	4.86000	168.41830				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.31000	5.31000	5.31000	330.38323				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.40000	102.46391	9.40000	102.43820				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.35000	105.00481	9.35000	104.97831				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.61000	102.11164	9.61000	102.08546			385,708,882,000.00		40,136,200	37,268,10
Total FRX26 SPOT									385,708,882,000.00		40,136,200	37,268,10
Total For FRX26									385,708,882,000.00		40,136,200	37,268,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRX27 On 07/03/2027 Spot Bond			9.93000	104.05171	9.93000	104.02431			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			10.14000	104.35385	10.14000	104.32534			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.68000	99.81741	10.68000	99.78873			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.96500	96.02011	10.96500	95.99181		354,452,397,000.00		32,325,800	16,162,900
Total FRX31 SPOT								354,452,397,000.00		32,325,800	16,162,900
Total For FRX31								354,452,397,000.00		32,325,800	16,162,900
FRX32 On 31/03/2032 Spot Bond			11.04500	99.79940	11.04500	99.77009			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.67500	67.39429	12.67500	67.37166			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.11071			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.04707			0.00	0	
Total FS6B1 SPOT									0.00	0	
Total For FS6B1									0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.01860			0.00	0	
Total FS7A2 SPOT									0.00	0	
Total For FS7A2									0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.25602			0.00	0	
Total FS7A3 SPOT									0.00	0	
Total For FS7A3									0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.04361			0.00	0	
Total FS7B1 SPOT									0.00	0	
Total For FS7B1									0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.81776			0.00	0	
Total FST3A3 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	101.84802				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.55660				0.00	0	37,000,000,00
Total GBL06 SPOT										0.00	0	37,000,000,00
Total For GBL06										0.00	0	37,000,000,00
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.19454				0.00	0	2,500,000,00
Total GH5A21 SPOT										0.00	0	2,500,000,00
Total For GH5A21										0.00	0	2,500,000,00
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.98093				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.01461				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.24572				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.88000	118.36949	4.88000	118.33989				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.65140				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			9.30900	102.33455	9.30900	102.30914				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.10082				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.01000	103.69614	8.01000	103.67389				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.90308				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
Total GRT23 SPOT										0.00	0	100,000,00
Total For GRT23										0.00	0	100,000,00
GRT25 On 09/03/2025 Spot Bond					0.00000	101.26826				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.73074				0.00	0	2,290,000,00
Total GRT26G SPOT										0.00	0	2,290,000,00
Total For GRT26G										0.00	0	2,290,000,00
GRT27 On 28/09/2023 Spot Bond					0.00000	100.02238				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.74344				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.15834				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.95349				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	102.21570				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	102.55307				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	102.77129				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.44095				0.00	0	200,000,00
Total GRT36 SPOT										0.00	0	200,000,00
Total For GRT36										0.00	0	200,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.69814				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT39 On 30/04/2026 Spot Bond					0.00000	101.58746				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.43315				0.00	0	100,000,00
Total GRT41 SPOT										0.00	0	100,000,00
Total For GRT41										0.00	0	100,000,00
GRT42 On 20/11/2026 Spot Bond					0.00000	101.90206				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	102.10528				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	102.87467				0.00	0	100,000,00
Total GRT48 SPOT										0.00	0	100,000,00
Total For GRT48										0.00	0	100,000,00
GRT49 On 10/06/2025 Spot Bond					0.00000	100.73820				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.16095				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	100.52782				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	100.54808				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	101.45658				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	103.25194				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GRT55 On 09/06/2028 Spot Bond					0.00000	100.65626				0.00	0	
Total GRT55 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT55										0.00	0	
GRT56 On 09/06/2030 Spot Bond					0.00000	100.66584				0.00	0	
Total GRT56 SPOT										0.00	0	
Total For GRT56										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	101.29714				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.63000	9.63000	9.63000	99.86871				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	101.06912				0.00	0	
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H116T3 On 20/07/2023 Spot Bond					0.00000	101.72703				0.00	0	
Total H116T3 SPOT										0.00	0	
Total For H116T3										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	99.97474				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T3 On 30/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total H121T3 SPOT										0.00	0	
Total For H121T3										0.00	0	
H121T4 On 02/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			860,000,000,000.00	38,600,000,000	18,900,000,000	
Total H121T4 SPOT									860,000,000,000.00	38,600,000,000	18,900,000,000	
Total For H121T4									860,000,000,000.00	38,600,000,000	18,900,000,000	
H127T1 On 06/09/2023 Spot Bond					0.00000	100.69301				0.00	0	
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H128T1 On 13/09/2023 Spot Bond					0.00000	100.51045				0.00	0	
Total H128T1 SPOT										0.00	0	
Total For H128T1										0.00	0	
H129T1 On 31/07/2026 Spot Bond					0.00000	100.57938				0.00	0	
Total H129T1 SPOT										0.00	0	
Total For H129T1										0.00	0	
H12T15 On 31/03/2027 Spot Bond					0.00000	100.08995				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	104.25579				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	100.89885				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.38358				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.18719				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.56924				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.91580				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	101.94006				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	101.74069				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	101.55011				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HILB17 On 05/04/2026 Spot Bond					0.00000	99.94784				0.00	0	
Total HILB17 SPOT										0.00	0	
Total For HILB17										0.00	0	
HILB18 On 05/04/2028 Spot Bond					0.00000	99.94668				0.00	0	
Total HILB18 SPOT										0.00	0	
Total For HILB18										0.00	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
HWAY2 On 07/12/2023 Spot Bond			5.17000	330.66281	5.17000	330.57784				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.30000	5.30000	5.30000	331.04942				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.97000	100.63269	10.97000	100.60302			15,577,400,000,000.00	1,420,000,000	3,800,000,000	
Total HWAY30 SPOT									15,577,400,000,000.00	1,420,000,000	3,800,000,000	
Total For HWAY30									15,577,400,000,000.00	1,420,000,000	3,800,000,000	
HWAY3 On 28/02/2033 Spot Bond			5.58000	76.16290	5.58000	111.49859				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.55000	84.45262	12.55000	84.42423			3,058,226,670,000.00	243,683,400	7,837,341,700	
Total HWAY34 SPOT									3,058,226,670,000.00	243,683,400	7,837,341,700	
Total For HWAY34									3,058,226,670,000.00	243,683,400	7,837,341,700	
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.07208	100.00000	13.04283				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.59000	83.46181	12.59000	83.43367				0.00	0	4,590,000,000
Total HWAY35 SPOT										0.00	0	4,590,000,000
Total For HWAY35										0.00	0	4,590,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.06574	100.00000	13.03650				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			4.04000	170.56032	4.01000	170.59890			283,284,800,000,000.00	70,120,000,000	512,393,673,500	
Total I2025 SPOT									283,284,800,000,000.00	70,120,000,000	512,393,673,500	
Total For I2025									283,284,800,000,000.00	70,120,000,000	512,393,673,500	
I2029 On 31/03/2029 Spot Bond			4.44500	122.20550	4.41000	122.40326			394,410,184,000,000.00	88,731,200,000	335,210,132,500	
Total I2029 SPOT									394,410,184,000,000.00	88,731,200,000	335,210,132,500	
Total For I2029									394,410,184,000,000.00	88,731,200,000	335,210,132,500	
I2031 On 31/01/2031 Spot Bond			4.41000	102.52564	4.41000	102.50116			14,994,000,000,000.00	3,400,000,000	2,000,000,000	
Total I2031 SPOT									14,994,000,000,000.00	3,400,000,000	2,000,000,000	
Total For I2031									14,994,000,000,000.00	3,400,000,000	2,000,000,000	
I2033 On 28/02/2033 Spot Bond			4.95000	114.89918	4.93000	115.06479			807,273,293,805,000.00	163,085,513,900	413,799,968,300	
Total I2033 SPOT									807,273,293,805,000.00	163,085,513,900	413,799,968,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2033										17,273,293,805,000.00	163,085,513,900	413,799,968,30
I2038 On 31/01/2038 Spot Bond			5.05000	126.15388	5.02000	126.56042				56,464,050,000,000.00	11,181,000,000	554,065,607,50
Total I2038 SPOT										56,464,050,000,000.00	11,181,000,000	554,065,607,50
Total For I2038										56,464,050,000,000.00	11,181,000,000	554,065,607,50
I2046 On 31/03/2046 Spot Bond			5.06000	109.00114	5.08000	108.63758				118,606,400,000,000.00	23,440,000,000	341,760,696,60
Total I2046 SPOT										18,606,400,000,000.00	23,440,000,000	341,760,696,60
Total For I2046										18,606,400,000,000.00	23,440,000,000	341,760,696,60
I2050 On 31/12/2050 Spot Bond			5.06000	108.48650	4.99000	109.77821				161,920,000,000,000.00	32,000,000,000	399,271,343,90
Total I2050 SPOT										1,920,000,000,000.00	32,000,000,000	399,271,343,90
Total For I2050										1,920,000,000,000.00	32,000,000,000	399,271,343,90
IBG01 On 07/02/2025 Spot Bond					0.00000	101.25976				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	101.06264				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.97000	330.93957	4.97000	330.85627				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.53039				0.00	3,000,000,000	13,000,000,00
Total IBL124 SPOT										0.00	3,000,000,000	13,000,000,00
Total For IBL124										0.00	3,000,000,000	13,000,000,00
IBL132 On 12/08/2024 Spot Bond					0.00000	101.35736				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	102.00246				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.08750				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.88688				0.00	0	10,000,000,00
Total IBL136 SPOT										0.00	0	10,000,000,00
Total For IBL136										0.00	0	10,000,000,00
IBL137 On 21/01/2025 Spot Bond					0.00000	101.77886				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	101.72284				0.00	129,200,000	32,300,00
Total IBL138 SPOT										0.00	129,200,000	32,300,00
Total For IBL138										0.00	129,200,000	32,300,00
IBL145 On 20/03/2026 Spot Bond					0.00000	100.36438				0.00	307,200,000	76,800,00
Total IBL145 SPOT										0.00	307,200,000	76,800,00
Total For IBL145										0.00	307,200,000	76,800,00
IBL147 On 03/07/2025 Spot Bond					0.00000	99.99986				0.00	0	1,000,000,00
Total IBL147 SPOT										0.00	0	1,000,000,00
Total For IBL147										0.00	0	1,000,000,00
IBL148 On 25/08/2023 Spot Bond					0.00000	100.91468				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.93569				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.07982				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.63837				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	102.22109				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	102.05005				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.25172				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.29290				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL177 On 19/07/2024 Spot Bond					0.00000	102.06126				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.97336				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.94881				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.12834				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.80107				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.25420				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	99.81912				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.69953				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.30539				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.70434				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.39193				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	100.98039				0.00	0	
Total IBL202 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.26081				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.40278				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.02975				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.18823				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.15309				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.39571				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.37221				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	97.75694				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	98.35443				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.56000	8.56000	8.56000	100.23810				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.37594				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	101.08164				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.96202				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	93.06169				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.69176				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.19974				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.33665				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.33555				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.46000	9.46000	9.46000	99.31555				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.10673				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.10946				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	98.11745				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	95.42043				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL237 On 08/07/2024 Spot Bond					0.00000	97.89210				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	101.94162				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	102.06695				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	103.77479				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	101.58220				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.63587				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	101.43690				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.36500	10.36500	10.36500	99.63150				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.26617				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.25685				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.51000	100.33632	8.51000	100.31336				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	99.79786				0.00	0	
Total IBL249 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	101.45665				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	100.94415				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	100.66997				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	100.54815				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	100.50216				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	99.23101				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	101.53157				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	101.56536				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	101.40494				0.00	4,000,000,000	2,000,000,000
Total IBL263 SPOT										0.00	4,000,000,000	2,000,000,000
Total For IBL263										0.00	4,000,000,000	2,000,000,000
IBL264 On 09/02/2025 Spot Bond					0.00000	101.90030				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond					0.00000	101.04981				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	101.21069				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	101.04279				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	100.63371				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL275 On 05/06/2028 Spot Bond					0.00000	100.79999				0.00	0	
Total IBL275 SPOT										0.00	0	
Total For IBL275										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.79000	104.13235	9.79000	104.10486				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.18450				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.04000	100.42313	10.04000	100.39640				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.40500	100.95446	11.40500	100.89531				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.60000	101.39885	10.60000	101.37024				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.56303				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.83757				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.44148				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.43805				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.05113				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	98.72214				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.35000	99.73275	9.35000	99.70786				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.57048				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	106.30184				0.00	200,000,000	100,000,000
Total INLV06 SPOT										0.00	200,000,000	100,000,000
Total For INLV06										0.00	200,000,000	100,000,000
INLV07 On 09/03/2026 Spot Bond					0.00000	102.93727				0.00	0	250,000,000
Total INLV07 SPOT										0.00	0	250,000,000
Total For INLV07										0.00	0	250,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	104.57637				0.00	0	1,274,300,000
Total INLV08 SPOT										0.00	0	1,274,300,000
Total For INLV08										0.00	0	1,274,300,000
INLV09 On 24/08/2026 Spot Bond					0.00000	101.73296				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.92465				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.23786				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.20358				0.00	0	
Total INLV12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For INLV12									0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	100.04593			0.00	0	612,800,00
Total INLV13 SPOT									0.00	0	612,800,00
Total For INLV13									0.00	0	612,800,00
INLV14 On 30/09/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	50,000,000,000	50,000,000,00	50,000,000,00
Total INLV14 SPOT								10,000,000,000,000.00	50,000,000,000	50,000,000,00	50,000,000,00
Total For INLV14								10,000,000,000,000.00	50,000,000,000	50,000,000,00	50,000,000,00
IPF25 On 15/10/2023 Spot Bond					0.00000	102.02037			0.00	0	
Total IPF25 SPOT									0.00	0	
Total For IPF25									0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.34539			0.00	0	
Total IPF30 SPOT									0.00	0	
Total For IPF30									0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.83450			0.00	0	
Total IPF31 SPOT									0.00	0	
Total For IPF31									0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.00007			0.00	0	
Total IPF32 SPOT									0.00	0	
Total For IPF32									0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	100.50216			0.00	0	
Total IPF34 SPOT									0.00	0	
Total For IPF34									0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	101.05245			0.00	0	
Total IPF35 SPOT									0.00	0	
Total For IPF35									0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	101.06345			0.00	0	
Total IPF36 SPOT									0.00	0	
Total For IPF36									0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	101.03585			0.00	0	
Total IPF37 SPOT									0.00	0	
Total For IPF37									0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	101.05799			0.00	118,400,000	29,600,00
Total IPF38 SPOT									0.00	118,400,000	29,600,00
Total For IPF38									0.00	118,400,000	29,600,00
IPF39 On 23/02/2029 Spot Bond					0.00000	101.06345			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC42 On 29/08/2023 Spot Bond					0.00000	100.87755				0.00	0	
Total IPFC42 SPOT										0.00	0	
Total For IPFC42										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.70586				0.00	140,000,000	70,000,000
Total IPFG01 SPOT										0.00	140,000,000	70,000,000
Total For IPFG01										0.00	140,000,000	70,000,000
IPFG02 On 23/02/2026 Spot Bond					0.00000	101.02478				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	101.98424				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	102.15580				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.42150				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.69027				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	
IVC178 On 09/07/2023 Spot Bond					0.00000	99.80230				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.73000	98.46567	8.73000	98.44269				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC190 On 15/12/2023 Spot Bond					0.00000	100.72057				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.74000	103.02514	7.74000	103.00342				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.62473				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.78000	102.29776	8.78000	102.27350				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.66307				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.72000	102.27780	8.72000	102.25370				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.24315				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										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	
IVC213 On 26/04/2025 Spot Bond					0.00000	102.48530				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.96000	100.83221	8.96000	100.80807				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC221 On 07/08/2023 Spot Bond			9.65500	9.65500	9.65500	101.25010				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	103.90515				0.00	0	
Total IVC222 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.56358				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.15652				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			10.60000	10.60000	10.60000	99.64874				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.89495				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.97000	9.97000	9.97000	101.33967				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	101.98466				0.00	0	10,000,000,00
Total IVC229 SPOT										0.00	0	10,000,000,00
Total For IVC229										0.00	0	10,000,000,00
IVC230 On 26/01/2024 Spot Bond			8.94500	8.94500	8.94500	101.77946				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.57000	9.57000	9.57000	101.69623				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	100.97705				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	100.38959				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	100.38762				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	99.15241				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	100.39305				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	100.94322				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	100.38855				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	100.38439				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	100.93489				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	100.15809				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	100.38577				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	100.38780				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond			101.72470		0.00000	102.72362				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond			101.72470		0.00000	103.06882				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVC249 On 21/07/2028 Spot Bond					0.00000	102.06010				0.00	0	
Total IVC249 SPOT										0.00	0	
Total For IVC249										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC250 On 26/04/2024 Spot Bond					0.00000	101.81751				0.00	0	
Total IVC250 SPOT										0.00	0	
Total For IVC250										0.00	0	
IVC251 On 19/01/2024 Spot Bond			8.52000	8.52000	8.52000	101.59183				0.00	0	
Total IVC251 SPOT										0.00	0	
Total For IVC251										0.00	0	
IVC252 On 20/06/2024 Spot Bond			11.10000	11.10000	11.10000	99.87803				0.00	0	
Total IVC252 SPOT										0.00	0	
Total For IVC252										0.00	0	
IVC253 On 20/07/2028 Spot Bond					0.00000	100.39715				0.00	0	
Total IVC253 SPOT										0.00	0	
Total For IVC253										0.00	0	
IVC255 On 20/07/2028 Spot Bond					0.00000	100.40754				0.00	0	
Total IVC255 SPOT										0.00	0	
Total For IVC255										0.00	0	
IVC256 On 20/07/2028 Spot Bond					0.00000	100.82882				0.00	0	
Total IVC256 SPOT										0.00	0	
Total For IVC256										0.00	0	
IVC257 On 02/10/2025 Spot Bond					0.00000	99.99993				0.00	0	
Total IVC257 SPOT										0.00	0	
Total For IVC257										0.00	0	
IVC258 On 13/06/2024 Spot Bond					0.00000	100.56145				0.00	0	
Total IVC258 SPOT										0.00	0	
Total For IVC258										0.00	0	
IVC259 On 20/07/2028 Spot Bond					0.00000	100.57176				0.00	0	
Total IVC259 SPOT										0.00	0	
Total For IVC259										0.00	0	
IVC260 On 02/10/2025 Spot Bond					0.00000	99.99993				0.00	0	
Total IVC260 SPOT										0.00	0	
Total For IVC260										0.00	0	
IVZ144 On 29/06/2023 Spot Bond			8.90000	8.90000	8.90000	8.90000				0.00	0	
Total IVZ144 SPOT										0.00	0	
Total For IVZ144										0.00	0	
IVZ145 On 30/06/2023 Spot Bond			8.90000	8.90000	8.90000	8.90000				0.00	0	
Total IVZ145 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVZ145										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	
JPM00 On 05/07/2023 Spot Bond					0.00000	111.61325				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP01 On 19/07/2024 Spot Bond					0.00000	102.09360				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP01 On 01/11/2024 Spot Bond					0.00000	101.73736				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01 On 19/10/2023 Spot Bond					0.00000	102.04860				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP01 On 14/04/2024 Spot Bond					0.00000	102.74694				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP01 On 28/07/2024 Spot Bond					0.00000	101.74193				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02 On 15/12/2025 Spot Bond					0.00000	100.50842				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	101.37763				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	101.14999				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	100.99840				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	99.90862				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.03769				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	99.97955				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	100.02223				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	101.14630				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	101.16247				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.10000	114.02372	10.10000	113.99319				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.54603				0.00	0	100,000,00
Total LGL09 SPOT										0.00	0	100,000,00
Total For LGL09										0.00	0	100,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	100.59179				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.83897				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.66138				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.31002				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LHC02 On 19/07/2027 Spot Bond					0.00000	100.47070				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.10608				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.12879				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.15149				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	100.51170				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	100.54898				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			14.73500	14.73500	14.73500	102.14217				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	101.11997				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.17793				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.57660				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.94030				0.00	0	4,000,000.00
Total MBF072 SPOT										0.00	0	4,000,000.00
Total For MBF072										0.00	0	4,000,000.00
MBF07 On 30/09/2025 Spot Bond					0.00000	100.27499				0.00	0	4,000,000.00
Total MBF073 SPOT										0.00	0	4,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MBF073									0.00	0	4,000,000,00
MBF07 On 31/05/2024 Spot Bond					0.00000	100.84705			0.00	0	
Total MBF074 SPOT									0.00	0	
Total For MBF074									0.00	0	
MBF07 On 21/05/2026 Spot Bond					0.00000	100.86745			0.00	0	
Total MBF075 SPOT									0.00	0	
Total For MBF075									0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	101.62355			0.00	0	
Total MBP043 SPOT									0.00	0	
Total For MBP043									0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.23799			0.00	0	
Total MBP045 SPOT									0.00	0	
Total For MBP045									0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.18970			0.00	0	
Total MBP047 SPOT									0.00	0	
Total For MBP047									0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.45212			0.00	0	2,117,000,00
Total MBP049 SPOT									0.00	0	2,117,000,00
Total For MBP049									0.00	0	2,117,000,00
MBP05 On 26/03/2024 Spot Bond					0.00000	100.25423			0.00	0	
Total MBP052 SPOT									0.00	0	
Total For MBP052									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.35000	9.35000	9.35000	108.03716			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.41279			0.00	0	
Total MMIG06 SPOT									0.00	0	
Total For MMIG06									0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.09184			0.00	0	100,000,00
Total MMIG07 SPOT									0.00	0	100,000,00
Total For MMIG07									0.00	0	100,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	101.42699			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			10.02000	98.51834	10.02000	98.49203		468,936,000,000.00		46,800,000	11,700,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total MML02 SPOT										468,936,000,000.00	46,800,000	11,700,00
Total For MML02										468,936,000,000.00	46,800,000	11,700,00
MML03 On 15/03/2028 Spot Bond					0.00000	101.96013				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.25000	93.70742	10.25000	93.64013				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.63454				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.67000	98.23331	10.67000	98.20556				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.08038				0.00	0	3,420,000,00
Total MTN10 SPOT										0.00	0	3,420,000,00
Total For MTN10										0.00	0	3,420,000,00
MTN13 On 04/06/2025 Spot Bond					0.00000	102.35538				0.00	0	3,691,070,00
Total MTN13 SPOT										0.00	0	3,691,070,00
Total For MTN13										0.00	0	3,691,070,00
MTN15 On 10/05/2024 Spot Bond					0.00000	101.79952				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.52371				0.00	0	2,000,000,00
Total MTN17 SPOT										0.00	0	2,000,000,00
Total For MTN17										0.00	0	2,000,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	101.87639				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.43127				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.25931				0.00	0	1,000,000,00
Total MTN20 SPOT										0.00	0	1,000,000,00
Total For MTN20										0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN21 On 29/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.83096				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.94500	99.83489	9.94500	99.80812				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.85114				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.68843				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.85455				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.39704				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.11269				0.00	0	2,200,000,00
Total MTN28 SPOT										0.00	0	2,200,000,00
Total For MTN28										0.00	0	2,200,000,00
MTN29 On 15/03/2027 Spot Bond					0.00000	101.67277				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.14060				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.93471				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.40872				0.00	0	
Total MTN32 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	101.38855				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	101.79855				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	101.30162				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MTN37 On 29/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	36,700,000,00
Total MTN37 SPOT										0.00	0	36,700,000,00
Total For MTN37										0.00	0	36,700,000,00
MTN38 On 29/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	60,400,000,00
Total MTN38 SPOT										0.00	0	60,400,000,00
Total For MTN38										0.00	0	60,400,000,00
MTN39 On 29/06/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000		492,000,000,000,000.00		4,920,000,000	102,900,000,00	
Total MTN39 SPOT								12,000,000,000,000.00		4,920,000,000	102,900,000,00	
Total For MTN39								12,000,000,000,000.00		4,920,000,000	102,900,000,00	
MWAR05 On 22/11/2023 Spot Bond					0.00000	101.15001				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR06 On 22/02/2024 Spot Bond					0.00000	101.27241				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR07 On 22/11/2024 Spot Bond					0.00000	101.13854				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR08 On 22/05/2025 Spot Bond					0.00000	101.13865				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR09 On 22/11/2025 Spot Bond					0.00000	101.10201				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR09 On 22/11/2023 Spot Bond					0.00000	101.03423				0.00	0	

Contract 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	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.39734				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.44066				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.48041				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.75000	104.25026	9.75000	104.22263				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.86000	103.52851	10.86000	103.49828				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.81185				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	102.35731				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.74751				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.64767				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.48764				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			9.31000	103.08410	9.31000	103.05861				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK16/ On 12/02/2025 Spot Bond			9.29000	103.90412	9.29000	103.87805				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/ On 22/04/2026 Spot Bond			9.64000	102.70185	9.64000	102.67544				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			9.41000	103.28667	9.41000	103.26071			327,468,000,000.00		34,800,000	8,700,00
Total NBK20A SPOT									327,468,000,000.00		34,800,000	8,700,00
Total For NBK20A									327,468,000,000.00		34,800,000	8,700,00
NBK21/ On 21/07/2027 Spot Bond			9.81000	107.49060	9.81000	107.46217				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			8.47800	105.97399	8.47800	105.95009			166,168,800,000.00		19,600,000	4,900,00
Total NBK23A SPOT									166,168,800,000.00		19,600,000	4,900,00
Total For NBK23A									166,168,800,000.00		19,600,000	4,900,00
NBK24/ On 19/11/2027 Spot Bond			9.85000	105.12483	9.85000	105.09736				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 12/02/2025 Spot Bond					0.00000	102.66520				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 22/04/2026 Spot Bond					0.00000	104.09297				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			9.44500	105.81519	9.44500	105.78865				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			8.12500	104.33149	8.12500	104.30842				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			9.59000	106.82570	9.59000	106.79806				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			9.28000	103.72407	9.28000	103.69809			89,088,000,000.00		9,600,000	2,400,00
Total NBK30A SPOT									89,088,000,000.00		9,600,000	2,400,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK30A										89,088,000,000.00	9,600,000	2,400,00
NBK31 On 09/11/2023 Spot Bond			8.88000	101.54288	8.88000	101.51892				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	103.93024				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	85.65470				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	104.03694				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	101.71167				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.73760				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	103.28551				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49 On 09/11/2023 Spot Bond					0.00000	101.57352				0.00	0	3,800,000,00
Total NBK49B SPOT										0.00	0	3,800,000,00
Total For NBK49B										0.00	0	3,800,000,00
NBK50 On 09/11/2025 Spot Bond					0.00000	101.84082				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52 On 21/02/2024 Spot Bond					0.00000	101.38702				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53 On 21/02/2026 Spot Bond					0.00000	101.81621				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54 On 21/02/2029 Spot Bond					0.00000	102.22453				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.83709				0.00	0	100,000,00
Total NBK56 SPOT										0.00	0	100,000,00
Total For NBK56										0.00	0	100,000,00
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.73512				0.00	5,000,000,000	2,500,000,00
Total NBK57 SPOT										0.00	5,000,000,000	2,500,000,00
Total For NBK57										0.00	5,000,000,000	2,500,000,00
NBKB5 On 01/08/2029 Spot Bond					0.00000	101.52111				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.17733				0.00	4,000,000,000	2,100,000,00
Total NBK60 SPOT										0.00	4,000,000,000	2,100,000,00
Total For NBK60										0.00	4,000,000,000	2,100,000,00
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.23557				0.00	0	1,500,000,00
Total NBK61 SPOT										0.00	0	1,500,000,00
Total For NBK61										0.00	0	1,500,000,00
NBKB6 On 15/04/2024 Spot Bond					0.00000	102.04295				0.00	9,000,000,000	2,100,000,00
Total NBK62 SPOT										0.00	9,000,000,000	2,100,000,00
Total For NBK62										0.00	9,000,000,000	2,100,000,00
NBKB6 On 21/02/2026 Spot Bond					0.00000	100.96641				0.00	0	
Total NBK63 SPOT										0.00	0	
Total For NBK63										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	102.40068				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NBKB6 On 21/02/2028 Spot Bond					0.00000	101.56198				0.00	0	
Total NBK65 SPOT										0.00	0	
Total For NBK65										0.00	0	
NBKB6 On 21/02/2030 Spot Bond					0.00000	101.05586				0.00	0	
Total NBK66 SPOT										0.00	0	
Total For NBK66										0.00	0	
NBKB6 On 21/02/2033 Spot Bond					0.00000	101.06377				0.00	0	
Total NBK67 SPOT										0.00	0	
Total For NBK67										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.27106				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.84500	102.91257	10.84500	102.88304				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.36790				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.50000	102.98207	10.50000	102.95344				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.36965				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.37225				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.37572				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.77851				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.77851				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.17722				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.02705				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.40339				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.96308				0.00	381,200,000	95,300,000
Total NGL07 SPOT										0.00	381,200,000	95,300,000
Total For NGL07										0.00	381,200,000	95,300,000
NGL08 On 02/07/2025 Spot Bond					0.00000	103.57044				0.00	155,200,000	38,800,000
Total NGL08 SPOT										0.00	155,200,000	38,800,000
Total For NGL08										0.00	155,200,000	38,800,000
NGL09 On 19/06/2026 Spot Bond					0.00000	101.16753				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.17067				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.19890				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	103.24111				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	101.66279				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.83872				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	103.31260				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.02455				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	

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 19/11/2025 Spot Bond					0.00000	105.58501				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.76531				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.91044				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.63489				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	103.10288				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11 On 10/12/2027 Spot Bond					0.00000	100.64867				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT11 On 28/06/2028 Spot Bond					0.00000	100.18999				0.00	0	
Total NGT113 SPOT										0.00	0	
Total For NGT113										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.35395				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.64367				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	105.93495				0.00	0	3,000,000.00
Total NHM016 SPOT										0.00	0	3,000,000.00
Total For NHM016										0.00	0	3,000,000.00
NHM01 On 25/05/2024 Spot Bond					0.00000	103.54040				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	102.23672				0.00	0	
Total NHM020 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	103.28617				0.00	3,720,000,000	1,860,000,000
Total NHM021 SPOT										0.00	3,720,000,000	1,860,000,000
Total For NHM021										0.00	3,720,000,000	1,860,000,000
NHM02 On 23/09/2027 Spot Bond					0.00000	100.33079				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	102.16949				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NHM02 On 25/05/2024 Spot Bond					0.00000	101.02941				0.00	0	
Total NHM024 SPOT										0.00	0	
Total For NHM024										0.00	0	
NHM02 On 25/05/2026 Spot Bond					0.00000	101.13478				0.00	0	344,400,000
Total NHM025 SPOT										0.00	0	344,400,000
Total For NHM025										0.00	0	344,400,000
NHM02 On 25/05/2028 Spot Bond					0.00000	101.21337				0.00	4,980,000,000	1,900,000,000
Total NHM026 SPOT										0.00	4,980,000,000	1,900,000,000
Total For NHM026										0.00	4,980,000,000	1,900,000,000
NI202 On 07/12/2033 Spot Bond			5.95000	5.95000	5.95000	225.63440				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.88000	4.88000	4.88000	218.34544				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.76500	4.76500	4.76500	168.66015				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.30000	5.30000	5.30000	116.77935				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.77000	5.77000	5.77000	116.11402				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.87000	4.87000	4.87000	168.39286				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	279.22377	3.45000	279.16460				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.67000	4.67000	4.67000	168.90247				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.52500	4.52500	4.52500	221.73914				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.67000	220.39952	4.67000	220.34567				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.67000	91.71041	5.67000	117.44555				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	99.61958				0.00	0	1,400,700,00
Total NN014 SPOT										0.00	0	1,400,700,00
Total For NN014										0.00	0	1,400,700,00
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	149.13705				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.33862				0.00	112,000,000	28,000,00
Total NN022 SPOT										0.00	112,000,000	28,000,00
Total For NN022										0.00	112,000,000	28,000,00
NN023 On 07/11/2025 Spot Bond					0.00000	100.78353				0.00	174,800,000	1,203,000,00
Total NN023 SPOT										0.00	174,800,000	1,203,000,00
Total For NN023										0.00	174,800,000	1,203,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN026 On 21/11/2025 Spot Bond					0.00000	100.82881				0.00	0	520,000,00
Total NN026 SPOT										0.00	0	520,000,00
Total For NN026										0.00	0	520,000,00
NN03 On 23/11/2023 Spot Bond					0.00000	101.52599				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.42183				0.00	194,400,000	48,600,00
Total NN034 SPOT										0.00	194,400,000	48,600,00
Total For NN034										0.00	194,400,000	48,600,00
NN036 On 28/02/2025 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.69748				0.00	0	1,743,300,00
Total NN039 SPOT										0.00	0	1,743,300,00
Total For NN039										0.00	0	1,743,300,00
NN04 On 22/02/2024 Spot Bond					0.00000	101.11588				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.94080				0.00	150,800,000	37,700,00
Total NN040 SPOT										0.00	150,800,000	37,700,00
Total For NN040										0.00	150,800,000	37,700,00
NN046 On 13/05/2027 Spot Bond					0.00000	101.44196				0.00	0	3,381,200,00
Total NN046 SPOT										0.00	0	3,381,200,00
Total For NN046										0.00	0	3,381,200,00
NN05 On 12/03/2024 Spot Bond					0.00000	100.65748				0.00	0	1,258,200,00
Total NN05 SPOT										0.00	0	1,258,200,00
Total For NN05										0.00	0	1,258,200,00
NN054 On 04/08/2027 Spot Bond					0.00000	96.51450				0.00	0	1,763,500,00
Total NN054 SPOT										0.00	0	1,763,500,00
Total For NN054										0.00	0	1,763,500,00
NN057 On 26/08/2025 Spot Bond					0.00000	86.97192				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.83697				0.00	0	2,943,600,00
Total NN058 SPOT										0.00	0	2,943,600,00

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 NN058										0.00	0	2,943,600,00
NN06 On 12/03/2026 Spot Bond					0.00000	100.61273				0.00	0	1,258,200,00
Total NN06 SPOT										0.00	0	1,258,200,00
Total For NN06										0.00	0	1,258,200,00
NN075 On 18/03/2024 Spot Bond					0.00000	95.72659				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.21342				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.97653				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.91775				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.40615				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.53714				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.40615				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	98.83882				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	93.25780				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.37601				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.39001				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.88000	10.88000	10.88000	100.95735				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.30500	10.30500	10.30500	101.63986				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.33000	10.33000	10.33000	100.58077				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	101.05914				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NN226 On 21/12/2024 Spot Bond					0.00000	100.30853				0.00	0	
Total NN226 SPOT										0.00	0	
Total For NN226										0.00	0	
NN229 On 31/03/2032 Spot Bond					0.00000	100.18923				0.00	0	
Total NN229 SPOT										0.00	0	
Total For NN229										0.00	0	
NN230 On 31/01/2030 Spot Bond					0.00000	100.18318				0.00	0	
Total NN230 SPOT										0.00	0	
Total For NN230										0.00	0	
NN231 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN231 SPOT										0.00	0	
Total For NN231										0.00	0	
NN232 On 28/02/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN232 SPOT										0.00	0	
Total For NN232										0.00	0	
NN233 On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			978,918,900,000,000.00	9,789,189,000	9,789,189,000	9,789,189,000
Total NN233 SPOT									'8,918,900,000,000.00	9,789,189,000	9,789,189,000	9,789,189,000
Total For NN233									'8,918,900,000,000.00	9,789,189,000	9,789,189,000	9,789,189,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 12/06/2025 Spot Bond					0.00000	107.04701				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	154.86000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	141.30000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	157.30000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	155.33000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	151.26638				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	1,422,800,00
Total NNF042 SPOT										0.00	0	1,422,800,00
Total For NNF042										0.00	0	1,422,800,00
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF081										0.00	0	
NNF081 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 17/08/2023 Spot Bond					0.00000	101.10090				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF092 On 29/03/2028 Spot Bond					0.00000	100.11290				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF099 On 30/03/2028 Spot Bond					0.00000	100.08450				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF100 On 03/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF101 SPOT										0.00	0	
Total For NNF101										0.00	0	
NNF101 On 21/04/2028 Spot Bond					0.00000	100.37817				0.00	0	
Total NNF102 SPOT										0.00	0	
Total For NNF102										0.00	0	
NNF102 On 04/05/2028 Spot Bond					0.00000	101.72997				0.00	0	
Total NNF103 SPOT										0.00	0	
Total For NNF103										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	123.93882				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A20 On 22/05/2052 Spot Bond					0.00000	88.94510				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A24 On 22/05/2054 Spot Bond					0.00000	101.18077				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A25 On 22/05/2055 Spot Bond					0.00000	97.24775				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A27 On 22/05/2053 Spot Bond					0.00000	101.12688				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.13821				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.17764				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2055 Spot Bond					0.00000	94.08350				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.20612				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.16085				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.86647				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.01922				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.61000	103.62993	11.61000	103.59797				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	14.30233	100.00000	14.27067				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.01680				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.05170				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC33 On 28/01/2027 Spot Bond					0.00000	101.70150				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.34918				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.77235				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.39314				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	99.76335				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	101.51799				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	101.24328				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTC40 On 12/10/2024 Spot Bond					0.00000	99.77170				0.00	0	
Total NTC40 SPOT										0.00	0	
Total For NTC40										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	100.40585				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.77000	106.55631	8.77000	106.53145				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML10 On 14/09/2025 Spot Bond			9.25000	107.51191	9.25000	107.48549				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	101.11341				0.00	0	
Total OML11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	103.03603				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.20558				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.98997				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	101.68808				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
OML16 On 23/05/2028 Spot Bond					0.00000	101.02549				0.00	0	300,000,00
Total OML16 SPOT										0.00	0	300,000,00
Total For OML16										0.00	0	300,000,00
PARS0 On 13/12/2025 Spot Bond					0.00000	100.86937				0.00	0	391,700,00
Total PARS01 SPOT										0.00	0	391,700,00
Total For PARS01										0.00	0	391,700,00
PARS0 On 13/12/2027 Spot Bond					0.00000	101.34943				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.55972				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.95653				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	102.74994				0.00	0	100,000,00
Total PEP04 SPOT										0.00	0	100,000,00
Total For PEP04										0.00	0	100,000,00
PEP05 On 06/03/2026 Spot Bond					0.00000	100.79067				0.00	0	300,000,00
Total PEP05 SPOT										0.00	0	300,000,00
Total For PEP05										0.00	0	300,000,00
PEP06 On 06/03/2028 Spot Bond					0.00000	100.95460				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total PEP06 SPOT										0.00	0	
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	99.80606				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.96540				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	100.94318				0.00	40,000,000	20,000,000
Total PMM59 SPOT										0.00	40,000,000	20,000,000
Total For PMM59										0.00	40,000,000	20,000,000
PMM60 On 28/02/2026 Spot Bond					0.00000	100.95661				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			9.13000	104.35731	9.10000	104.42159				981,278,465,412,000.00	2,188,529,952,400	3,360,460,122,800
Total R186 SPOT										1,278,465,412,000.00	188,529,952,400	360,460,122,800
Total For R186										1,278,465,412,000.00	188,529,952,400	360,460,122,800
R197 On 07/12/2023 Spot Bond			3.90000	332.42818	3.90000	332.35391				137,670,000,000,000.00	35,300,000,000	505,675,000,000
Total R197 SPOT										1,670,000,000,000.00	35,300,000,000	505,675,000,000
Total For R197										1,670,000,000,000.00	35,300,000,000	505,675,000,000
R202 On 07/12/2033 Spot Bond			4.95000	245.51276	4.95000	245.45087				3,105,531,000,000.00	627,380,000	123,004,445,000
Total R202 SPOT										3,105,531,000,000.00	627,380,000	123,004,445,000
Total For R202										3,105,531,000,000.00	627,380,000	123,004,445,000
R2030 On 31/01/2030 Spot Bond			10.48500	91.79468	10.49000	91.74718				206,069,129,167,500.00	1,736,391,905,500	2,117,327,965,100
Total R2030 SPOT										16,069,129,167,500.00	736,391,905,500	117,327,965,100
Total For R2030										16,069,129,167,500.00	736,391,905,500	117,327,965,100
R2032 On 31/03/2032 Spot Bond			11.14500	86.20422	11.12500	86.27685				827,399,347,112,000.00	1,509,860,865,600	2,694,047,020,900
Total R2032 SPOT										27,399,347,112,000.00	509,860,865,600	694,047,020,900
Total For R2032										27,399,347,112,000.00	509,860,865,600	694,047,020,900
R2035 On 28/02/2035 Spot Bond			11.76500	84.92612	11.73000	85.09033				676,059,527,941,000.00	1,842,418,999,400	1,831,334,097,800
Total R2035 SPOT										16,059,527,941,000.00	842,418,999,400	831,334,097,800
Total For R2035										16,059,527,941,000.00	842,418,999,400	831,334,097,800
R2037 On 31/01/2037 Spot Bond			12.07500	80.02164	12.04500	80.15846				115,365,334,792,500.00	754,895,679,900	1,719,027,636,700
Total R2037 SPOT										15,365,334,792,500.00	754,895,679,900	1,719,027,636,700
Total For R2037										15,365,334,792,500.00	754,895,679,900	1,719,027,636,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2040 On 31/01/2040 Spot Bond			12.32500	80.54991	12.28000	80.78004			828,313,653,480,000.00	635,157,294,400	247,860,892,400
Total R2040 SPOT									18,313,653,480,000.00	635,157,294,400	247,860,892,400
Total For R2040									18,313,653,480,000.00	635,157,294,400	247,860,892,400
R2044 On 31/01/2044 Spot Bond			12.39000	76.80372	12.33500	77.09289			808,558,875,902,000.00	1,114,492,241,800	676,731,978,800
Total R2044 SPOT									18,558,875,902,000.00	114,492,241,800	676,731,978,800
Total For R2044									18,558,875,902,000.00	114,492,241,800	676,731,978,800
R2048 On 28/02/2048 Spot Bond			12.34000	75.39395	12.28000	75.71899			136,103,755,100,000.00	2,361,110,515,000	381,126,940,400
Total R2048 SPOT									16,103,755,100,000.00	361,110,515,000	381,126,940,400
Total For R2048									16,103,755,100,000.00	361,110,515,000	381,126,940,400
R2053 On 31/03/2053 Spot Bond			12.39000	96.97240	12.33000	97.38727			617,022,000,000,000.00	49,800,000,000	119,100,000,000
Total R2053 SPOT									17,022,000,000,000.00	49,800,000,000	119,100,000,000
Total For R2053									17,022,000,000,000.00	49,800,000,000	119,100,000,000
R209 On 31/03/2036 Spot Bond			11.81500	65.41004	11.79000	65.50855			747,435,540,426,000.00	655,728,780,400	886,589,990,200
Total R209 SPOT									17,435,540,426,000.00	655,728,780,400	886,589,990,200
Total For R209									17,435,540,426,000.00	655,728,780,400	886,589,990,200
R210 On 31/03/2028 Spot Bond			4.19000	225.04979	4.17000	225.19395			13,726,440,000,000.00	3,276,000,000	322,319,287,100
Total R210 SPOT									13,726,440,000,000.00	3,276,000,000	322,319,287,100
Total For R210									13,726,440,000,000.00	3,276,000,000	322,319,287,100
R213 On 28/02/2031 Spot Bond			10.91000	82.42608	10.90500	82.42444			348,290,023,775,000.00	765,196,152,500	308,307,707,100
Total R213 SPOT									18,290,023,775,000.00	765,196,152,500	308,307,707,100
Total For R213									18,290,023,775,000.00	765,196,152,500	308,307,707,100
R214 On 28/02/2041 Spot Bond			12.18500	61.32790	12.14000	61.52477			333,998,269,770,000.00	191,546,842,000	587,624,042,000
Total R214 SPOT									13,998,269,770,000.00	191,546,842,000	587,624,042,000
Total For R214									13,998,269,770,000.00	191,546,842,000	587,624,042,000
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.07850			0.00	0	0
Total RDFB15 SPOT									0.00	0	0
Total For RDFB15									0.00	0	0
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.60413			0.00	0	0
Total RDFB17 SPOT									0.00	0	0
Total For RDFB17									0.00	0	0
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.91978			0.00	0	0
Total RDFB18 SPOT									0.00	0	0
Total For RDFB18									0.00	0	0
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.64684			0.00	0	0
Total RDFB20 SPOT									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 For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.85212			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.45998			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.39304			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.42651			0.00	0	
Total RDFB27 SPOT									0.00	0	
Total For RDFB27									0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.58270			0.00	0	
Total RDFG01 SPOT									0.00	0	
Total For RDFG01									0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.43231			0.00	0	1,500,000,00
Total RDFG02 SPOT									0.00	0	1,500,000,00
Total For RDFG02									0.00	0	1,500,000,00
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.34039			0.00	0	
Total RDFG03 SPOT									0.00	0	
Total For RDFG03									0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.34992			0.00	0	
Total RDFG04 SPOT									0.00	0	
Total For RDFG04									0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	100.66531			0.00	0	
Total RDFG05 SPOT									0.00	0	
Total For RDFG05									0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	100.67046			0.00	0	
Total RDFG06 SPOT									0.00	0	
Total For RDFG06									0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.75151			0.00	0	
Total RED131 SPOT									0.00	0	
Total For RED131									0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	100.99150			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	101.72235				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	101.79258				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	102.24804				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	101.03300				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.74396				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	103.03389				0.00	0	
Total RED706 SPOT										0.00	0	
Total For RED706										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	103.31687				0.00	0	
Total RED707 SPOT										0.00	0	
Total For RED707										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.71323				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	102.05317				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.98892				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.36650				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES59 On 13/10/2027 Spot Bond					0.00000	99.73289				0.00	0	100,000,00
Total RES59 SPOT										0.00	0	100,000,00
Total For RES59										0.00	0	100,000,00
RES60 On 06/12/2025 Spot Bond					0.00000	100.73279				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	100.49734				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	101.26588				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	100.48768				0.00	0	100,000,00
Total RES63 SPOT										0.00	0	100,000,00
Total For RES63										0.00	0	100,000,00
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.35273				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.35168				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.36591				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.36244				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.38151				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.37804				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.41957				0.00	0	
Total RFCD1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.41611				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	101.51888				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RN2030 On 17/09/2030 Spot Bond					0.00000	99.37748				0.00	0	20,549,114,40
Total RN2030 SPOT										0.00	0	20,549,114,40
Total For RN2030										0.00	0	20,549,114,40
RW23 On 10/12/2023 Spot Bond			10.03000	100.36962	10.03000	100.34320				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.00000	93.79328	12.00000	93.76343				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.21500	92.44546	12.21500	92.41551				0.00	0	2,270,000,00
Total RW31 SPOT										0.00	0	2,270,000,00
Total For RW31										0.00	0	2,270,000,00
RWL26 On 30/06/2026 Spot Bond					0.00000	100.59239				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.17000	94.61346	11.17000	94.58536				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.71160				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	102.03495				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.57500	102.50811	9.57500	102.48206				375,340,000,000.00	39,200,000	9,800,00
Total SBS20 SPOT										375,340,000,000.00	39,200,000	9,800,00
Total For SBS20										375,340,000,000.00	39,200,000	9,800,00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.56662				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			9.37000	104.18197	9.37000	104.15563				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.58000	97.46041	9.58000	97.43562				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.87500	100.28780	9.87500	100.26139				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.51000	103.56738	9.51000	103.54124				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.61000	103.16346	9.61000	103.13672				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.62500	99.92023	10.62500	99.89166				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.51000	103.84306	9.51000	103.81685				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.99000	104.40601	9.99000	104.37836				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.31000	9.31000	9.31000	104.37244				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS52 On 29/01/2030 Spot Bond					0.00000	104.86694				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.95451				0.00	0	500,000,00
Total SBS53 SPOT										0.00	0	500,000,00
Total For SBS53										0.00	0	500,000,00
SBS57 On 12/06/2024 Spot Bond					0.00000	101.35664				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.87551				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.89561				0.00	0	3,410,000,00
Total SBS62 SPOT										0.00	0	3,410,000,00
Total For SBS62										0.00	0	3,410,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	102.35974				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.62390				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.63739				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.02949				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.37850				0.00	4,000,000,000	2,000,000,00
Total SBS68 SPOT										0.00	4,000,000,000	2,000,000,00
Total For SBS68										0.00	4,000,000,000	2,000,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.87213				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.87727				0.00	7,200,000,000	3,600,000,00
Total SBS70 SPOT										0.00	7,200,000,000	3,600,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS70										0.00	7,200,000,000	3,600,000,000
SBS71 On 02/02/2027 Spot Bond					0.00000	101.66545				0.00	6,000,000,000	3,200,000,000
Total SBS71 SPOT										0.00	6,000,000,000	3,200,000,000
Total For SBS71										0.00	6,000,000,000	3,200,000,000
SBS72 On 02/02/2029 Spot Bond					0.00000	101.21981				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.96006				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	102.92946				0.00	0	10,000,000,000
Total SBS75 SPOT										0.00	0	10,000,000,000
Total For SBS75										0.00	0	10,000,000,000
SBS76 On 26/04/2032 Spot Bond					0.00000	103.61614				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	102.57683				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	100.85586				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	101.68894				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBS80 On 03/02/2028 Spot Bond			9.99500	9.99500	9.99500	100.72679				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.80000	331.17518	4.80000	331.09333				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.70000	5.70000	5.70000	230.40482				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.02198				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS01 On 19/08/2026 Spot Bond					0.00000	100.44174				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT102 On 31/03/2024 Spot Bond					0.00000	101.90886				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT103 On 30/09/2025 Spot Bond					0.00000	103.87389				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT104 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	
SBT105 On 31/12/2026 Spot Bond					0.00000	103.15526				0.00	0	2,030,000,00
Total SBT106 SPOT										0.00	0	2,030,000,00
Total For SBT106										0.00	0	2,030,000,00
SBT106 On 08/04/2027 Spot Bond					0.00000	102.16395				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT107 On 13/07/2027 Spot Bond					0.00000	104.90764				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT108 On 31/12/2027 Spot Bond					0.00000	100.33497				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT109 On 30/06/2028 Spot Bond					0.00000	101.01269				0.00	0	
Total SBT110 SPOT										0.00	0	
Total For SBT110										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.20641				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT202 On 03/12/2023 Spot Bond			9.98500	100.99787	9.98500	100.97135				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT204 On 16/04/2024 Spot Bond					0.00000	102.13642				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	102.58050				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	104.04819				0.00	73,600,000	2,446,700,00
Total SBT207 SPOT										0.00	73,600,000	2,446,700,00
Total For SBT207										0.00	73,600,000	2,446,700,00
SBT208 On 28/11/2025 Spot Bond					0.00000	103.17555				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.23442				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.97104				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.76355				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.05000	96.79045	10.05000	96.76423				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.43020				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.29777				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.28445				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.32409				0.00	0	
Total SLRA9 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.35085				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.33755				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.31098				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.35059				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.37737				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.37070				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.36400				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.40357				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.97872				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.83498				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SNT07 On 06/04/2028 Spot Bond					0.00000	99.92123				0.00	0	
Total SNT07 SPOT										0.00	0	
Total For SNT07										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	102.29706				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	102.62749				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.45745				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.02540				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.03900				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	101.02652				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	101.04226				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.48236				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.97867				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.00414				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	102.64217				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.24555				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG01 On 12/07/2025 Spot Bond					0.00000	100.22404				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG01 On 29/03/2028 Spot Bond					0.00000	100.14128				0.00	0	
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPG01 On 03/07/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			200,000,000,000.00	162,000,000,000	81,000,000,000	
Total SPG013 SPOT									10,000,000,000,000.00	162,000,000,000	81,000,000,000	
Total For SPG013									10,000,000,000,000.00	162,000,000,000	81,000,000,000	
SPGC0 On 12/07/2023 Spot Bond					0.00000	99.77314				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SPGC0 On 29/03/2024 Spot Bond					0.00000	100.09783				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.61009				0.00	0	12,000,000,000
Total SSA08 SPOT										0.00	0	12,000,000,000
Total For SSA08										0.00	0	12,000,000,000
SSN01 On 31/01/2025 Spot Bond			5.51000	5.51000	5.51000	166.77586				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			9.07500	104.52176	9.07500	104.49643				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.39500	84.74894	10.39500	84.72561				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	100.21545				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.04239				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			9.53000	102.20235	9.53000	102.17636				0.00	0	
Total SSN041 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.62000	118.15027	5.62000	118.11818				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	100.56879				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	101.54045				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.24637				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.93000	4.93000	4.93000	330.91202				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.91500	4.91500	4.91500	168.27847				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.92000	5.92000	5.92000	114.15055				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.25000	5.25000	5.25000	117.08742				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.35000	5.35000	5.35000	213.94438				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	103.82993				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	99.72564				0.00	161,600,000	40,400,000
Total SSN078 SPOT										0.00	161,600,000	40,400,000
Total For SSN078										0.00	161,600,000	40,400,000
SSN08: On 27/08/2024 Spot Bond					0.00000	101.01687				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.62101				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	101.55206				0.00	0	1,335,000,00
Total SSN083 SPOT										0.00	0	1,335,000,00
Total For SSN083										0.00	0	1,335,000,00
SSN083 On 07/12/2033 Spot Bond			5.82500	5.82500	5.82500	228.00477				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	101.73280				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	100.16825				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 31/01/2030 Spot Bond			11.15500	88.96050	11.15500	88.93383				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	100.37630				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			5.33000	214.18567	5.33000	214.12955				0.00	0	1,465,800,00
Total SSN104 SPOT										0.00	0	1,465,800,00
Total For SSN104										0.00	0	1,465,800,00
SSN104 On 07/12/2033 Spot Bond			5.90000	226.64185	5.90000	226.57902				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 31/03/2024 Spot Bond					0.00000	95.46132				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	

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 11/09/2023 Spot Bond					0.00000	100.64029				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	100.84071				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	98.85750				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	98.64103				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	98.85151				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15(On 21/02/2024 Spot Bond			7.82000	7.82000	7.82000	100.54496				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN17(On 28/02/2025 Spot Bond					0.00000	97.71061				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17(On 28/02/2027 Spot Bond					0.00000	101.13765				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17(On 31/03/2046 Spot Bond			4.90323	111.68066	4.90323	111.65268				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17(On 31/12/2050 Spot Bond			4.90930	45.94844	4.90930	111.32609				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17(On 28/09/2027 Spot Bond					0.00000	100.12545				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18(On 09/06/2024 Spot Bond					0.00000	100.61434				0.00	0	
Total SSN180 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN180										0.00	0	
SSN18: On 18/02/2024 Spot Bond					0.00000	101.09150				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN19: On 20/09/2023 Spot Bond					0.00000	100.33199				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN19: On 17/11/2023 Spot Bond			4.95000	4.95000	4.95000	100.34563				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN19: On 03/08/2023 Spot Bond					0.00000	101.46080				0.00	0	
Total SSN198 SPOT										0.00	0	
Total For SSN198										0.00	0	
SSN19: On 17/05/2028 Spot Bond					0.00000	101.22293				0.00	0	
Total SSN199 SPOT										0.00	0	
Total For SSN199										0.00	0	
SSN20: On 21/08/2023 Spot Bond					0.00000	101.11025				0.00	0	
Total SSN200 SPOT										0.00	0	
Total For SSN200										0.00	0	
SSN20: On 23/08/2023 Spot Bond					0.00000	100.99395				0.00	0	
Total SSN201 SPOT										0.00	0	
Total For SSN201										0.00	0	
SSN20: On 30/05/2028 Spot Bond					0.00000	100.98068				0.00	0	
Total SSN202 SPOT										0.00	0	
Total For SSN202										0.00	0	
SSN20: On 13/09/2023 Spot Bond					0.00000	100.50776				0.00	0	
Total SSN203 SPOT										0.00	0	
Total For SSN203										0.00	0	
SSN20: On 26/09/2023 Spot Bond					0.00000	100.25486				0.00	0	
Total SSN204 SPOT										0.00	0	
Total For SSN204										0.00	0	
SSN20: On 21/06/2024 Spot Bond					0.00000	100.25902				0.00	0	
Total SSN205 SPOT										0.00	0	
Total For SSN205										0.00	0	
SSN20: On 07/12/2023 Spot Bond					0.00000	100.19414				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN206 SPOT										0.00	0	
Total For SSN206										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.58005				0.00	0	2,741,000,00
Total SST201 SPOT										0.00	0	2,741,000,00
Total For SST201										0.00	0	2,741,000,00
SST202 On 31/08/2027 Spot Bond					0.00000	102.37677				0.00	0	750,800,00
Total SST202 SPOT										0.00	0	750,800,00
Total For SST202										0.00	0	750,800,00
SST203 On 03/03/2028 Spot Bond					0.00000	101.16691				0.00	0	
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	103.42846				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	100.79376				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.59000	101.14509	9.59000	101.11921				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.08862				0.00	0	5,930,521,70
Total T16A10 SPOT										0.00	0	5,930,521,70
Total For T16A10										0.00	0	5,930,521,70
T17A11 On 21/02/2024 Spot Bond					0.00000	101.07164				0.00	0	4,000,000,00
Total T17A11 SPOT										0.00	0	4,000,000,00
Total For T17A11										0.00	0	4,000,000,00
T17A12 On 21/02/2024 Spot Bond					0.00000	101.03262				0.00	0	10,000,000,00
Total T17A12 SPOT										0.00	0	10,000,000,00
Total For T17A12										0.00	0	10,000,000,00
T17A13 On 21/02/2024 Spot Bond					0.00000	101.09069				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.05468				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A22 On 21/02/2026 Spot Bond					0.00000	100.81298				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.05468				0.00	0	6,000,000.00
Total T17A23 SPOT										0.00	0	6,000,000.00
Total For T17A23										0.00	0	6,000,000.00
T17A31 On 21/02/2026 Spot Bond			7.72000	101.44132	7.72000	101.42009				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.23000	101.63570	8.23000	101.61306				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.97725				0.00	0	10,000,000.00
Total T18A11 SPOT										0.00	0	10,000,000.00
Total For T18A11										0.00	0	10,000,000.00
T18A12 On 21/08/2025 Spot Bond					0.00000	101.03788				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.06042				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.05475				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.80000	102.28350	9.80000	102.25647				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.53744				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.49481				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	99.92748				0.00	0	
Total TFS154 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.82902				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.33514				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.57263				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS16z On 27/05/2024 Spot Bond					0.00000	101.23795				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.98988				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	101.87189				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	101.92861				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.08309				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.12875				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.80107				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17c On 30/11/2026 Spot Bond					0.00000	100.88568				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.03015				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.11632				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	101.49129				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	101.67343				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS175 On 13/03/2026 Spot Bond					0.00000	100.52212				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS176 On 13/03/2028 Spot Bond					0.00000	100.53119				0.00	0	
Total TFS176 SPOT										0.00	0	
Total For TFS176										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	101.05494				0.00	0	4,500,000,00
Total TH16A2 SPOT										0.00	0	4,500,000,00
Total For TH16A2										0.00	0	4,500,000,00
TH16A3 On 21/08/2024 Spot Bond			9.00000	102.56324	9.00000	102.53830				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	101.06062				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	101.05721				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			6.27000	101.55824	6.27000	101.54092				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond										0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16B On 21/08/2024 Spot Bond					0.00000	101.08220				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.22897				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.12535				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.11740				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.17188				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.15713				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.36113				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.45729				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.40074				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.10570				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.08870				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.08303				0.00	0	
Total TH17B3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH17B3										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.14649				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.12043				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.11703				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.35467				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.31285				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.28685				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O On 21/02/2024 Spot Bond					0.00000	100.99013				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	101.08311				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	100.91001				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	101.16247				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	101.13981				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	101.27572				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.25308				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.02979				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	100.99017				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.95000	102.73699	9.95000	102.70989				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.53876				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL28 On 24/04/2025 Spot Bond			10.16000	100.35355	10.16000	100.32638				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.36136				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.59864				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.19131				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.76454				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	100.69164				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN23 On 06/11/2023 Spot Bond			10.13000	101.86608	10.13000	101.83876				0.00	0	209,300,00
Total TN23 SPOT										0.00	0	209,300,00
Total For TN23										0.00	0	209,300,00
TN23/R On 06/11/2023 Spot Bond			100.00000	78.51224	100.00000	78.35234				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			10.45000	101.74887	10.45000	101.72024			1,204,310,250,000.00		115,245,000	1,755,622,50
Total TN25 SPOT									1,204,310,250,000.00		115,245,000	1,755,622,50
Total For TN25									1,204,310,250,000.00		115,245,000	1,755,622,50
TN25/R On 19/08/2025 Spot Bond			100.00000	28.98088	100.00000	28.91603				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.64000	92.04013	11.64000	92.01185			1,148,956,464,000.00		98,707,600	21,131,753,80
Total TN27 SPOT									1,148,956,464,000.00		98,707,600	21,131,753,80
Total For TN27									1,148,956,464,000.00		98,707,600	21,131,753,80
TN27/R On 14/11/2027 Spot Bond			100.00000	12.61017	100.00000	12.58242				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.42000	99.44427	11.42000	99.41377				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			12.09000	94.88277	12.09000	94.85235				0.00	0	900,000,00
Total TN30 SPOT										0.00	0	900,000,00
Total For TN30										0.00	0	900,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	116.01677	8.00000	115.99191				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.93700	95.56530	12.93700	95.53221				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.31000	85.32827	13.31000	85.29822			103,618,350,000.00		7,785,000	663,892,50
Total TN40 SPOT									103,618,350,000.00		7,785,000	663,892,50
Total For TN40									103,618,350,000.00		7,785,000	663,892,50
TN40/R On 09/10/2040 Spot Bond			10.75000	102.49093	10.75000	102.46161				0.00	0	
Total TN40/R214 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.48944				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.61738				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.29000	102.08638	6.29000	103.67643				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.46997				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.34973				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.35338				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.35859				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			8.12000	98.96672	8.12000	98.94520				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	102.14832				0.00	12,400,000	3,100,000
Total TRA4A3 SPOT										0.00	12,400,000	3,100,000
Total For TRA4A3										0.00	12,400,000	3,100,000
TRA4A4 On 13/04/2024 Spot Bond			10.13000	101.37922	10.13000	101.35185		125,612,000,000.00		0.00	12,400,000	3,100,000
Total TRA4A4 SPOT								125,612,000,000.00		0.00	12,400,000	3,100,000
Total For TRA4A4								125,612,000,000.00		0.00	12,400,000	3,100,000
TRA4A7 On 13/04/2024 Spot Bond					0.00000	102.14832				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond			9.13000	101.53362	9.13000	101.50885				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.04157				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	102.61838				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.37799				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.36760				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.43501				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.43501				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 13/02/2024 Spot Bond					0.00000	94.86970				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP26 On 08/03/2024 Spot Bond					0.00000	94.33069				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	102.01219				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.99477				0.00	0	699,400,00
Total TU1B11 SPOT										0.00	0	699,400,00
Total For TU1B11										0.00	0	699,400,00
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.47347				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC44 On 30/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC441 SPOT										0.00	0	
Total For TWC441										0.00	0	
TWC44 On 13/07/2023 Spot Bond					0.00000	101.87640				0.00	0	
Total TWC442 SPOT										0.00	0	
Total For TWC442										0.00	0	
TWC44 On 19/07/2023 Spot Bond					0.00000	101.79940				0.00	0	
Total TWC443 SPOT										0.00	0	
Total For TWC443										0.00	0	
TWC44 On 10/08/2023 Spot Bond					0.00000	101.45270				0.00	0	
Total TWC444 SPOT										0.00	0	
Total For TWC444										0.00	0	
TWC44 On 25/08/2023 Spot Bond					0.00000	100.95341				0.00	0	
Total TWC445 SPOT										0.00	0	
Total For TWC445										0.00	0	
TWC44 On 29/08/2023 Spot Bond					0.00000	100.78649				0.00	0	
Total TWC446 SPOT										0.00	0	
Total For TWC446										0.00	0	
TWC44 On 06/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC447 SPOT										0.00	0	
Total For TWC447										0.00	0	
TWC44 On 16/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			680,000,000,000,000.00	36,800,000,000	31,800,000,000	
Total TWC448 SPOT									10,000,000,000,000.00	36,800,000,000	31,800,000,000	
Total For TWC448									10,000,000,000,000.00	36,800,000,000	31,800,000,000	
UG26 On 09/03/2026 Spot Bond			11.42000	103.31128	11.42000	103.28010				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.25140				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.33753				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.27131				0.00	0	
Total UU1A04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.35742				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	101.24476				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.37730				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0: On 15/05/2026 Spot Bond			10.93000	10.93000	10.93000	99.66439				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1A1: On 15/05/2024 Spot Bond					0.00000	101.46180				0.00	0	
Total UU1A10 SPOT										0.00	0	
Total For UU1A10										0.00	0	
UU1A1: On 15/05/2026 Spot Bond					0.00000	101.60521				0.00	0	
Total UU1A11 SPOT										0.00	0	
Total For UU1A11										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.37730				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.40911				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.66893				0.00	0	
Total UU1B04 SPOT										0.00	0	
Total For UU1B04										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	101.54946				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	101.57592				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	101.53623				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total UU1C03 SPOT									0.00	0	
Total For UU1C03									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.82011			0.00	0	
Total UU1C04 SPOT									0.00	0	
Total For UU1C04									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.05438			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.91361			0.00	0	300,000,0€
Total VKE16 SPOT									0.00	0	300,000,0€
Total For VKE16									0.00	0	300,000,0€
VKE18 On 27/08/2024 Spot Bond					0.00000	101.78404			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.43373			0.00	0	200,000,0€
Total VKE19 SPOT									0.00	0	200,000,0€
Total For VKE19									0.00	0	200,000,0€
VKE20 On 27/08/2027 Spot Bond					0.00000	101.44370			0.00	0	200,000,0€
Total VKE20 SPOT									0.00	0	200,000,0€
Total For VKE20									0.00	0	200,000,0€
WHL03 On 02/10/2023 Spot Bond					0.00000	100.17300			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.95e+017	716,535,107,200	308,672,508,0€
Total for SPOT :									1.95e+017	716,535,107,200	308,672,508,0€
Total Futures									1.95e+017	716,535,116,980	308,673,844,7€
Total Options									0.00	0	184,9€
Grand Total:									1.95e+017	716,535,116,980	308,674,029,71€