



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: 12/12/2022

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/02/2023 Bond Future			12.59470	73.61833	12.52500	73.93570			0.00	0	35
ES33 On 04/05/2023 Bond Future			12.77040	71.28585	12.69761	71.60997			0.00	0	
ES33 On 03/08/2023 Bond Future			12.93814	72.76800	12.86216	73.09908			0.00	0	
ES33 On 02/11/2023 Bond Future			13.10988	70.52003	13.03054	70.85829			0.00	0	
ES33 On 01/02/2024 Bond Future			13.31160	71.95123	13.22868	72.29623			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 02/02/2023 Bond Future			12.81458	71.84714	12.73959	72.24359			0.00	0	4,15
ES42 On 04/05/2023 Bond Future			12.97410	69.01101	12.89591	69.41574			0.00	0	
ES42 On 03/08/2023 Bond Future			13.12217	70.44666	13.04079	70.86008			0.00	0	
ES42 On 02/11/2023 Bond Future			13.27341	67.68260	13.18864	68.10490			0.00	0	
ES42 On 01/02/2024 Bond Future			13.44171	69.05493	13.35344	69.48567			0.00	0	
Total ES42 Future									0.00	0	4,15
Total For ES42									0.00	0	4,15
I2025 On 02/02/2023 Bond Future			165.87432	165.87432	165.92160	165.92160			0.00	0	6,50

an
est

50
0
0
0
0
0

10

10

35

0

0

0

0

15

15

38

PM

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
I2025	On	04/05/2023	Bond Future			169.16842	169.16842	169.21763	169.21763				0.00	0	
I2025	On	03/08/2023	Bond Future			170.93603	170.93603	170.98677	170.98677				0.00	0	
I2025	On	02/11/2023	Bond Future			174.57078	174.57078	174.62289	174.62289				0.00	0	
I2025	On	01/02/2024	Bond Future			176.33108	176.33108	176.38369	176.38369				0.00	0	
Total I2025 Future													0.00	0	6,56
Total For I2025													0.00	0	6,56
I2029	On	02/02/2023	Bond Future			118.59154	118.59154	118.46060	118.46060				0.00	0	1,45
I2029	On	04/05/2023	Bond Future			119.65138	119.65138	119.51858	119.51858				0.00	0	
I2029	On	03/08/2023	Bond Future			122.13758	122.13758	122.00239	122.00239				0.00	0	
I2029	On	02/11/2023	Bond Future			123.40329	123.40329	123.26536	123.26536				0.00	0	
I2029	On	01/02/2024	Bond Future			125.91195	125.91195	125.77091	125.77091				0.00	0	
Total I2029 Future													0.00	0	1,45
Total For I2029													0.00	0	1,45
I2033	On	02/02/2023	Bond Future			113.69167	113.69167	113.69655	113.69655				0.00	0	7,31
I2033	On	04/05/2023	Bond Future			114.56337	114.56337	114.56910	114.56910				0.00	0	
I2033	On	03/08/2023	Bond Future			116.94377	116.94377	116.94997	116.94997				0.00	0	
I2033	On	02/11/2023	Bond Future			118.00794	118.00794	118.01432	118.01432				0.00	0	
I2033	On	01/02/2024	Bond Future			120.40694	120.40694	120.41327	120.41327				0.00	0	
Total I2033 Future													0.00	0	7,31
Total For I2033													0.00	0	7,31
I2038	On	02/02/2023	Bond Future			123.93426	123.93426	124.54476	124.54476				8,675,398.20	70	4,11
I2038	On	04/05/2023	Bond Future			126.39568	126.39568	127.01894	127.01894				0.00	0	1,58
I2038	On	03/08/2023	Bond Future			127.05626	127.05626	127.69300	127.69300				0.00	0	
I2038	On	02/11/2023	Bond Future			129.75825	129.75825	130.40870	130.40870				0.00	0	
I2038	On	01/02/2024	Bond Future			130.38348	130.38348	131.04661	131.04661				0.00	0	
Total I2038 Future													8,675,398.20	70	5,70
Total For I2038													8,675,398.20	70	5,70
I2046	On	02/02/2023	Bond Future			110.18401	110.18401	110.89012	110.89012				0.00	0	13,68
I2046	On	04/05/2023	Bond Future			110.33725	110.33725	111.05791	111.05791				0.00	0	4,93
I2046	On	03/08/2023	Bond Future			112.63014	112.63014	113.36617	113.36617				0.00	0	
I2046	On	02/11/2023	Bond Future			112.93344	112.93344	113.68514	113.68514				0.00	0	
I2046	On	01/02/2024	Bond Future			115.22847	115.22847	115.99525	115.99525				0.00	0	
Total I2046 Future													0.00	0	18,62
Total For I2046													0.00	0	18,62
I2050	On	02/02/2023	Bond Future			110.10850	110.10850	108.47499	108.47499				0.00	0	10,71
I2050	On	04/05/2023	Bond Future			112.29491	112.29491	110.62967	110.62967				0.00	0	3,31
I2050	On	03/08/2023	Bond Future			112.44234	112.44234	110.74302	110.74302				0.00	0	
I2050	On	02/11/2023	Bond Future			114.83365	114.83365	113.09824	113.09824				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
I2050	On	01/02/2024	Bond Future			114.92559	114.92559	113.15431	113.15431			0.00	0	
Total I2050 Future												0.00	0	14,07
Total For I2050												0.00	0	14,07
R186	On	02/02/2023	Bond Future			9.03481	106.05737	8.97328	106.26067		5.70	106,057.37	1	72,13
R186	On	04/05/2023	Bond Future			9.12777	108.13740	9.06086	108.34533		5.66	0.00	0	12,18
R186	On	03/08/2023	Bond Future			9.19827	105.05321	9.12529	105.26581		5.48	0.00	0	
R186	On	02/11/2023	Bond Future			9.25855	107.26484	9.17861	107.48211		4.90	0.00	0	
R186	On	01/02/2024	Bond Future			9.36968	104.11481	9.28171	104.33621		4.65	0.00	0	
Total R186 Future												106,057.37	1	84,32
R186	On	02/02/2023	Bond Future	8.32	Call			161.88000	0.16188	121,500	5.05	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			2,351.18000	2.35118	2,514,100	5.05	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			167.71000	0.16771	126,250	5.05	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,323.07000	2.32307	2,484,910	5.05	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			173.68000	0.17368	131,140	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			2,295.11000	2.29511	2,455,870	5.06	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,199.59000	1.19959	1,096,130	5.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			1,889.65000	1.88965	1,994,120	5.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,172.01000	1.17201	1,069,970	5.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			1,924.83000	1.92483	2,030,720	5.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,185.62000	1.18562	1,082,870	5.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			1,907.05000	1.90705	2,012,230	5.54	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,168.73000	1.16873	1,232,880	5.74	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,962.56000	2.96256	2,813,670	5.75	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,160.21000	1.16021	1,223,920	5.75	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,922.88000	2.92288	2,774,870	5.74	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,177.62000	1.17762	1,242,210	5.74	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,942.54000	2.94254	2,794,090	5.74	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,315.44000	2.31544	2,187,610	4.97	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			1,742.13000	1.74213	1,831,570	4.97	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,254.08000	4.25408	4,087,520	5.54	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			943.76000	0.94376	994,470	5.54	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Call			1,932.44000	1.93244	1,816,070	4.85	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			2,010.35000	2.01035	2,111,250	4.85	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			2,298.98000	2.29898	2,171,600	4.97	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			1,752.70000	1.75270	1,842,590	4.97	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,331.96000	2.33196	2,203,670	4.98	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			1,731.63000	1.73163	1,820,610	4.98	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			1,786.60000	1.78660	1,879,430	4.66	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,353.79000	2.35379	2,226,060	4.65	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	01/02/2024	Bond Future	9.50	Put			1,805.50000	1.80550	1,899,170	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			2,369.35000	2.36935	2,241,190	4.66	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			1,796.03000	1.79603	1,889,270	4.66	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,384.94000	2.38494	2,256,370	4.66	0.00	0	
Total R186 Option												0.00	0	3,43
Total For R186												106,057.37	1	87,75
R197	On	02/02/2023	Bond Future			329.04155	329.04155	329.06399	329.06399			0.00	0	9
R197	On	04/05/2023	Bond Future			335.57501	335.57501	335.59987	335.59987			0.00	0	
R197	On	03/08/2023	Bond Future			333.46374	333.46374	333.48998	333.48998			0.00	0	
R197	On	02/11/2023	Bond Future			340.55556	340.55556	340.58293	340.58293			0.00	0	
Total R197 Future												0.00	0	97
Total For R197												0.00	0	97
R202	On	02/02/2023	Bond Future			243.47279	243.47279	244.00300	244.00300			0.00	0	5,95
R202	On	04/05/2023	Bond Future			248.30720	248.30720	248.84926	248.84926			0.00	0	
R202	On	03/08/2023	Bond Future			248.64154	248.64154	249.19542	249.19542			0.00	0	
R202	On	02/11/2023	Bond Future			253.92871	253.92871	254.49497	254.49497			0.00	0	
R202	On	01/02/2024	Bond Future			254.13274	254.13274	254.70949	254.70949			0.00	0	
Total R202 Future												0.00	0	5,95
Total For R202												0.00	0	5,95
R2030	On	02/02/2023	Bond Future			10.57080	87.67979	10.51058	87.94872		10.34	876,797.90	10	95,07
R2030	On	04/05/2023	Bond Future			10.70424	89.40059	10.64081	89.67535		11.10	0.00	0	
R2030	On	03/08/2023	Bond Future			10.83078	87.23057	10.76388	87.51129		10.93	0.00	0	
R2030	On	02/11/2023	Bond Future			10.94569	89.06750	10.87520	89.35434		9.42	0.00	0	
R2030	On	01/02/2024	Bond Future			11.09512	86.85199	11.02072	87.14440		9.11	0.00	0	
Total R2030 Future												876,797.90	10	95,07
R2030	On	02/02/2023	Bond Future	9.04	Call			12.34000	0.01234	7,480	8.59	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Put			8,049.58000	8.04958	8,316,610	8.63	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			4.32000	0.00432	2,420	8.63	0.00	0	10
R2030	On	02/02/2023	Bond Future	11.12	Call			3,189.69000	3.18969	2,952,440	11.08	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Put			252.00000	0.25200	262,770	11.89	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			4,750.63000	4.75063	4,492,470	11.89	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	9.08	Put			6,722.31000	6.72231	6,985,580	8.59	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			14.65000	0.01465	8,990	8.59	0.00	0	35
R2030	On	02/02/2023	Bond Future	9.04	Put			6,916.68000	6.91668	7,180,750	8.59	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			390.19000	0.39019	309,720	8.90	0.00	0	
R2030	On	02/02/2023	Bond Future	11.35	Put			352.61000	0.35261	371,020	11.52	0.00	0	
R2030	On	02/02/2023	Bond Future	11.35	Call			4,008.84000	4.00884	3,758,320	11.52	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.16	Put			482.98000	0.48298	511,950	11.15	0.00	0	35

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 02/02/2023 Bond Future	11.16	Call			3,328.85000	3.32885	3,088,890	11.15		0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Put			515.69000	0.51569	547,370	11.08		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			207.44000	0.20744	156,250	8.57		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			2,690.79000	2.69079	2,875,900	8.93		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			414.22000	0.41422	330,400	8.93		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			2,724.95000	2.72495	2,911,730	8.92		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			402.14000	0.40214	319,990	8.92		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			2,759.26000	2.75926	2,947,720	8.90		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			24.15000	0.02415	15,400	8.57		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			2,935.13000	2.93513	3,131,780	8.81		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.94	Call			334.28000	0.33428	262,000	8.81		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Put			3,344.52000	3.34452	3,558,000	8.62		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			231.11000	0.23111	175,660	8.62		0.00	0	38
R2030 On 02/02/2023 Bond Future	9.80	Put			3,461.28000	3.46128	3,679,020	8.57		0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			3,500.61000	3.50061	3,719,740	8.55		0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Call			199.90000	0.19990	150,100	8.55		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			4,042.04000	4.04204	4,275,450	8.49		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.66	Call			129.24000	0.12924	93,720	8.49		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			6,144.86000	6.14486	6,405,040	8.57		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Put			5,576.69000	5.57669	5,770,050	10.81		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			815.73000	0.81573	734,330	10.81		0.00	0	10
R2030 On 04/05/2023 Bond Future	9.03	Put			7,795.03000	7.79503	8,018,950	11.17		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			437.46000	0.43746	386,620	11.17		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.00	Put			4,143.08000	4.14308	4,305,480	10.75		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,305.16000	1.30516	1,192,800	10.75		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	12.04	Put			734.61000	0.73461	767,000	12.36		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	12.04	Call			6,549.90000	6.54990	6,307,530	12.36		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			1,069.72000	1.06972	1,118,460	11.92		0.00	0	38
R2030 On 04/05/2023 Bond Future	11.62	Call			5,192.29000	5.19229	4,966,270	11.92		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			454.86000	0.45486	473,490	12.92		0.00	0	38
R2030 On 04/05/2023 Bond Future	12.57	Call			8,344.29000	8.34429	8,088,160	12.92		0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Put			2,474.29000	2.47429	2,583,860	11.03		0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			2,514.17000	2.51417	2,348,980	11.03		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.54	Put			2,708.54000	2.70854	2,826,860	10.95		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Call			2,269.62000	2.26962	2,113,180	10.95		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			484.58000	0.48458	504,670	12.85		0.00	0	47
R2030 On 04/05/2023 Bond Future	12.50	Call			8,103.95000	8.10395	7,849,280	12.85		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			2,752.99000	2.75299	2,872,910	10.94		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			2,226.66000	2.22666	2,071,820	10.94		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Put			2,986.65000	2.98665	3,114,710	10.88		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2030 On 04/05/2023 Bond Future	10.42	Call			2,021.62000	2.02162	1,874,920	10.88		0.00	0	47
R2030 On 04/05/2023 Bond Future	11.34	Put			1,369.36000	1.36936	1,432,270	11.63		0.00	0	13
R2030 On 04/05/2023 Bond Future	11.34	Call			4,338.66000	4.33866	4,126,810	11.63		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Put			4,852.19000	4.85219	5,031,920	10.71		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			1,013.31000	1.01331	918,280	10.71		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.67	Put			5,242.90000	5.24290	5,430,360	10.75		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			898.32000	0.89832	811,020	10.75		0.00	0	47
R2030 On 04/05/2023 Bond Future	10.53	Put			2,730.70000	2.73070	2,849,810	10.94		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			2,248.09000	2.24809	2,092,440	10.94		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Put			897.01000	0.89701	933,750	12.43		0.00	0	1,07
R2030 On 03/08/2023 Bond Future	12.59	Call			8,166.93000	8.16693	7,922,950	12.43		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			2,051.75000	2.05175	2,136,020	11.23		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Call			4,472.93000	4.47293	4,276,480	11.23		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			2,065.46000	2.06546	2,150,250	11.22		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Call			4,446.05000	4.44605	4,250,120	11.22		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			734.72000	0.73472	764,370	12.73		0.00	0	38
R2030 On 03/08/2023 Bond Future	12.89	Call			9,124.52000	9.12452	8,873,450	12.73		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Put			3,260.97000	3.26097	3,386,700	10.69		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			2,780.49000	2.78049	2,625,500	10.69		0.00	0	38
R2030 On 03/08/2023 Bond Future	10.40	Put			3,836.19000	3.83619	3,978,380	10.57		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Call			2,289.19000	2.28919	2,150,660	10.57		0.00	0	1,07
R2030 On 03/08/2023 Bond Future	11.36	Put			2,038.11000	2.03811	2,121,860	11.24		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			4,499.86000	4.49986	4,302,890	11.24		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			2,987.68000	2.98768	2,831,470	9.28		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			3,256.26000	3.25626	3,385,650	9.29		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			3,030.81000	3.03081	2,873,360	9.29		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			3,275.58000	3.27558	3,405,590	9.28		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			3,009.21000	3.00921	2,852,380	9.28		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			3,294.99000	3.29499	3,425,620	9.28		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			2,761.28000	2.76128	2,873,160	9.20		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			4,123.42000	4.12342	3,942,890	9.20		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			2,776.38000	2.77638	2,888,770	9.19		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			4,099.89000	4.09989	3,919,870	9.19		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			2,791.18000	2.79118	2,904,090	9.19		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Call			4,076.05000	4.07605	3,896,550	9.19		0.00	0	
Total R2030 Option										0.00	0	19,98
Total For R2030										876,797.90	10	115,02
R2032 On 02/02/2023 Bond Future			11.15895	86.51446	11.09901	86.81541		12.38		0.00	0	111,96
R2032 On 04/05/2023 Bond Future			11.29432	84.05128	11.23160	84.35865		14.17		0.00	0	66,54

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	03/08/2023			11.41929	85.77936	11.35371	86.09330		13.38	0.00	0	2,60
R2032	On	02/11/2023			11.54396	83.42403	11.47534	83.74478		11.95	0.00	0	
R2032	On	01/02/2024			11.69401	85.09931	11.62221	85.42636		11.08	0.00	0	
Total R2032 Future											0.00	0	181,11
R2032	On	02/02/2023	9.47	Call			7.16000	0.00716	4,140	9.93	0.00	0	50
R2032	On	02/02/2023	9.31	Put			9,684.14000	9.68414	9,983,680	9.88	0.00	0	
R2032	On	02/02/2023	9.31	Call			3.08000	0.00308	1,670	9.88	0.00	0	40
R2032	On	02/02/2023	11.50	Call			2,892.22000	2.89222	2,645,490	12.94	0.00	0	
R2032	On	02/02/2023	12.75	Put			124.05000	0.12405	124,680	15.44	0.00	0	70
R2032	On	02/02/2023	12.75	Call			7,912.83000	7.91283	7,612,510	15.44	0.00	0	
R2032	On	02/02/2023	9.92	Put			6,276.13000	6.27613	6,559,680	10.06	0.00	0	
R2032	On	02/02/2023	9.92	Call			53.68000	0.05368	36,280	10.06	0.00	0	70
R2032	On	02/02/2023	9.47	Put			8,764.47000	8.76447	9,062,400	9.93	0.00	0	
R2032	On	02/02/2023	10.50	Call			409.71000	0.40971	325,220	10.70	0.00	0	
R2032	On	02/02/2023	11.84	Put			538.92000	0.53892	565,430	13.67	0.00	0	50
R2032	On	02/02/2023	11.84	Call			4,160.55000	4.16055	3,886,110	13.67	0.00	0	
R2032	On	02/02/2023	11.69	Put			679.38000	0.67938	716,340	13.35	0.00	0	
R2032	On	02/02/2023	11.69	Call			3,584.95000	3.58495	3,320,960	13.35	0.00	0	
R2032	On	02/02/2023	11.50	Put			905.95000	0.90595	960,170	12.94	0.00	0	8,00
R2032	On	02/02/2023	10.38	Call			279.14000	0.27914	214,830	10.44	0.00	0	
R2032	On	02/02/2023	11.45	Put			975.63000	0.97563	1,035,220	12.83	0.00	0	8,00
R2032	On	02/02/2023	11.45	Call			2,717.67000	2.71767	2,476,310	12.83	0.00	0	
R2032	On	02/02/2023	10.67	Put			2,852.55000	2.85255	3,037,830	11.07	0.00	0	
R2032	On	02/02/2023	10.67	Call			656.05000	0.65605	540,380	11.07	0.00	0	70
R2032	On	02/02/2023	10.50	Put			3,497.64000	3.49764	3,714,100	10.70	0.00	0	40
R2032	On	02/02/2023	10.16	Call			129.25000	0.12925	93,510	10.13	0.00	0	
R2032	On	02/02/2023	10.40	Put			3,916.54000	3.91654	4,149,970	10.48	0.00	0	
R2032	On	02/02/2023	10.40	Call			298.53000	0.29853	231,010	10.48	0.00	0	
R2032	On	02/02/2023	10.39	Put			3,959.93000	3.95993	4,194,980	10.46	0.00	0	
R2032	On	02/02/2023	10.39	Call			288.68000	0.28868	222,780	10.46	0.00	0	
R2032	On	02/02/2023	10.38	Put			4,003.67000	4.00367	4,240,310	10.44	0.00	0	
R2032	On	02/02/2023	10.30	Put			4,362.65000	4.36265	4,611,450	10.27	0.00	0	
R2032	On	02/02/2023	10.30	Call			210.30000	0.21030	158,150	10.27	0.00	0	8,00
R2032	On	02/02/2023	10.22	Put			4,740.84000	4.74084	4,999,910	10.15	0.00	0	
R2032	On	02/02/2023	10.22	Call			157.92000	0.15792	116,040	10.15	0.00	0	50
R2032	On	02/02/2023	10.16	Put			5,036.92000	5.03692	5,302,130	10.13	0.00	0	40
R2032	On	04/05/2023	10.87	Put			3,948.83000	3.94883	4,100,000	13.77	0.00	0	
R2032	On	04/05/2023	10.87	Call			2,147.12000	2.14712	1,990,920	13.77	0.00	0	
R2032	On	04/05/2023	10.62	Put			4,732.63000	4.73263	4,906,350	13.58	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	04/05/2023	Bond Future	10.62	Call		1,655.19000	1.65519	1,521,540	13.58	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put		2,706.24000	2.70624	2,814,780	14.31	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		3,382.51000	3.38251	3,183,680	14.31	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.89	Put		3,890.99000	3.89099	4,040,370	13.79	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,190.26000	2.19026	2,032,270	13.79	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		3,919.83000	3.91983	4,070,110	13.78	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call		2,168.63000	2.16863	2,011,540	13.78	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		480.70000	0.48070	497,180	16.68	0.00	0	40
R2032	On	04/05/2023	Bond Future	13.43	Call		10,413.18000	10.41318	10,122,290	16.68	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,831.99000	2.83199	2,934,890	13.65	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		4,798.60000	4.79860	4,587,560	13.65	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,849.48000	2.84948	2,952,980	13.64	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		4,769.57000	4.76957	4,559,130	13.64	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,867.08000	2.86708	2,971,160	13.63	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		4,740.62000	4.74062	4,530,760	13.63	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Put		2,612.68000	2.61268	2,708,130	13.79	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		5,180.83000	5.18083	4,962,340	13.79	0.00	0	5,000
R2032	On	02/11/2023	Bond Future	11.22	Call		3,162.68000	3.16268	2,997,050	11.72	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		4,320.89000	4.32089	4,474,650	11.73	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		3,208.35000	3.20835	3,041,360	11.73	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		4,345.88000	4.34588	4,500,310	11.73	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,185.63000	3.18563	3,019,310	11.73	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		4,370.67000	4.37067	4,525,790	11.72	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		3,555.84000	3.55584	3,686,020	11.17	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		4,587.58000	4.58758	4,390,710	11.17	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		3,574.36000	3.57436	3,705,120	11.16	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		4,561.16000	4.56116	4,364,870	11.16	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		3,592.96000	3.59296	3,724,300	11.15	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		4,534.79000	4.53479	4,339,080	11.15	0.00	0	
Total R2032 Option											0.00	0	35,310
Total For R2032											0.00	0	216,400
R2035	On	02/02/2023	Bond Future			11.63129	86.27499	11.56124	86.66676	15.08	0.00	0	145,600
R2035	On	04/05/2023	Bond Future			11.76459	83.46371	11.69162	83.86371	16.38	1,335,419.36	16	104,300
R2035	On	03/08/2023	Bond Future			11.89034	85.17934	11.81432	85.58791	15.56	0.00	0	
R2035	On	02/11/2023	Bond Future			12.01861	82.46593	11.93943	82.88323	14.32	0.00	0	
R2035	On	01/02/2024	Bond Future			12.17316	84.12228	12.09059	84.54778	13.18	0.00	0	
Total R2035 Future											1,335,419.36	16	249,900
R2035	On	02/02/2023	Bond Future	9.81	Call		26.16000	0.02616	16,540	13.83	0.00	0	500
R2035	On	02/02/2023	Bond Future	9.81	Put		10,743.45000	10.74345	11,125,600	13.83	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035 On 02/02/2023 Bond Future	9.85	Call			30.11000	0.03011	19,240	13.83		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			10,481.44000	10.48144	10,862,340	13.83		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			34.58000	0.03458	22,320	13.83		0.00	0	38
R2035 On 02/02/2023 Bond Future	10.64	Put			5,730.21000	5.73021	6,045,940	13.97		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			4,579.98000	4.57998	4,857,000	14.22		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			125.84000	0.12584	89,480	13.82		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.30	Put			7,656.49000	7.65649	8,011,900	13.82		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			288.97000	0.28897	218,870	13.93		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			5,943.27000	5.94327	6,264,940	13.93		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			321.94000	0.32194	245,900	13.97		0.00	0	38
R2035 On 02/02/2023 Bond Future	11.06	Put			3,737.86000	3.73786	3,978,300	14.44		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.66	Call			339.36000	0.33936	260,270	13.99		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			5,624.98000	5.62498	5,937,660	13.99		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Call			554.93000	0.55493	442,010	14.21		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			4,627.15000	4.62715	4,906,000	14.21		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			567.81000	0.56781	453,060	14.22		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			160.42000	0.16042	164,560	17.77		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.88	Call			580.90000	0.58090	464,320	14.23		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			4,533.08000	4.53308	4,808,270	14.23		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			838.12000	0.83812	688,800	14.43		0.00	0	97
R2035 On 02/02/2023 Bond Future	11.05	Put			3,779.38000	3.77938	4,021,830	14.43		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			855.55000	0.85555	704,220	14.44		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Put			10,220.99000	10.22099	10,600,500	13.83		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Call			3,299.53000	3.29953	2,989,300	15.78		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Put			1,212.47000	1.21247	1,294,010	15.78		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			3,447.83000	3.44783	3,132,450	15.85		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			1,144.78000	1.14478	1,221,170	15.85		0.00	0	38
R2035 On 02/02/2023 Bond Future	13.22	Call			8,765.35000	8.76535	8,377,720	17.77		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			1,088.75000	1.08875	971,070	15.24		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			7,418.14000	7.41814	7,700,460	15.24		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			2,188.65000	2.18865	2,002,640	15.69		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			4,899.70000	4.89970	5,113,690	15.69		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			399.11000	0.39911	343,800	15.21		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			11,479.92000	11.47992	11,824,610	15.21		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			873.77000	0.87377	773,370	15.23		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			8,312.17000	8.31217	8,611,770	15.23		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Call			8,722.27000	8.72227	8,372,450	18.45		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			1,084.79000	1.08479	1,134,970	18.45		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Call			2,099.82000	2.09982	1,918,440	15.65		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			5,041.69000	5.04169	5,260,310	15.65		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2035	On	04/05/2023	Bond Future	11.20	Call		2,166.19000	2.16619	1,981,350	15.68	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		4,934.86000	4.93486	5,150,020	15.68	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		2,211.23000	2.21123	2,024,080	15.70	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		4,864.71000	4.86471	5,077,560	15.70	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		5,992.01000	5.99201	5,683,460	17.41	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put		1,915.66000	1.91566	2,007,110	17.41	0.00	0	38
R2035	On	03/08/2023	Bond Future	11.99	Put		3,879.76000	3.87976	4,035,290	15.85	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		4,849.87000	4.84987	4,596,040	15.86	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		3,857.03000	3.85703	4,011,770	15.86	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		4,789.33000	4.78933	4,537,090	15.84	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		3,902.60000	3.90260	4,058,930	15.84	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		4,819.57000	4.81957	4,566,530	15.85	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		3,134.34000	3.13434	2,940,970	13.81	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		5,948.66000	5.94866	6,172,590	13.81	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		3,157.00000	3.15700	2,962,770	13.82	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		5,915.85000	5.91585	6,138,920	13.82	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		3,111.46000	3.11146	2,918,960	13.80	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		5,981.29000	5.98129	6,206,090	13.80	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put		4,581.57000	4.58157	4,761,540	13.35	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		5,070.76000	5.07076	4,824,500	13.36	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		4,558.87000	4.55887	4,738,110	13.36	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		5,099.05000	5.09905	4,852,060	13.37	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put		4,535.93000	4.53593	4,714,440	13.37	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call		5,042.17000	5.04217	4,796,640	13.35	0.00	0	
Total R2035 Option											0.00	0	8,47
Total For R2035											1,335,419.36	16	258,42
R2037	On	02/02/2023	Bond Future			11.80574	77.79152	11.73568	78.18645	17.04	388,957.60	5	133,53
R2037	On	04/05/2023	Bond Future			11.94066	79.31841	11.86778	79.72159	17.58	0.00	0	
R2037	On	03/08/2023	Bond Future			12.07106	76.69095	11.99520	77.10274	17.63	0.00	0	
R2037	On	02/11/2023	Bond Future			12.19070	78.30633	12.11191	78.72687	15.48	0.00	0	
R2037	On	01/02/2024	Bond Future			12.33385	75.62376	12.25188	76.05262	15.06	0.00	0	
Total R2037 Future											388,957.60	5	133,53
R2037	On	02/02/2023	Bond Future	11.04	Put		4,661.09000	4.66109	4,940,160	15.95	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		573.18000	0.57318	457,320	15.95	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		4,709.18000	4.70918	4,990,090	15.94	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		560.23000	0.56023	446,210	15.94	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put		1,502.19000	1.50219	1,604,490	17.43	0.00	0	51
R2037	On	02/02/2023	Bond Future	11.97	Call		2,811.49000	2.81149	2,518,860	17.43	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Put		4,378.50000	4.37850	4,646,310	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	Op Inter
R2037 On 02/02/2023 Bond Future	11.10	Call			655.43000	0.65543	528,310	16.03		0.00	0	51
R2037 On 02/02/2023 Bond Future	11.05	Put			4,613.28000	4.61328	4,890,500	15.97		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			586.34000	0.58634	468,630	15.97		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Call			2,135.51000	2.13551	1,952,930	16.98		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			5,267.83000	5.26783	5,488,430	16.98		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Call			3,314.97000	3.31497	3,080,510	17.63		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.78	Put			3,804.72000	3.80472	3,973,440	17.63		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Call			3,786.52000	3.78652	3,535,440	17.87		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Put			3,386.98000	3.38698	3,539,080	17.87		0.00	0	70
R2037 On 04/05/2023 Bond Future	13.73	Put			877.42000	0.87742	914,690	20.65		0.00	0	40
R2037 On 04/05/2023 Bond Future	13.73	Call			10,272.26000	10.27226	9,906,350	20.65		0.00	0	
R2037 On 04/05/2023 Bond Future	10.95	Call			1,407.00000	1.40700	1,267,100	16.57		0.00	0	70
R2037 On 04/05/2023 Bond Future	10.95	Put			6,761.19000	6.76119	7,024,470	16.57		0.00	0	
R2037 On 04/05/2023 Bond Future	11.03	Call			1,548.20000	1.54820	1,399,190	16.65		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.03	Put			6,414.48000	6.41448	6,668,650	16.65		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			2,090.57000	2.09057	1,910,330	16.95		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			5,340.75000	5.34075	5,563,690	16.95		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Call			2,112.88000	2.11288	1,931,470	16.96		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			5,304.10000	5.30410	5,525,870	16.96		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			4,057.50000	4.05750	4,216,920	17.79		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			4,763.37000	4.76337	4,510,190	17.81		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			4,033.88000	4.03388	4,192,490	17.81		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			4,793.59000	4.79359	4,539,600	17.82		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			4,010.39000	4.01039	4,168,190	17.82		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			4,733.22000	4.73322	4,480,850	17.79		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			3,174.00000	3.17400	2,980,310	15.03		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			6,274.38000	6.27438	6,501,230	15.03		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			3,197.46000	3.19746	3,002,900	15.04		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			6,241.07000	6.24107	6,467,050	15.04		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			3,221.30000	3.22130	3,025,870	15.05		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			6,208.20000	6.20820	6,433,310	15.05		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Put			4,727.18000	4.72718	4,908,280	15.14		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Call			5,083.83000	5.08383	4,836,070	15.14		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Put			4,703.29000	4.70329	4,883,660	15.15		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Call			5,055.30000	5.05530	4,808,290	15.13		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Put			4,750.85000	4.75085	4,932,700	15.13		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Call			5,112.09000	5.11209	4,863,600	15.15		0.00	0	
Total R2037 Option										0.00	0	3,76
Total For R2037										388,957.60	5	137,25

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040 On 02/02/2023 Bond Future			11.88315	79.32375	11.81306	79.74776		18.04	507,592,676.25	6,399	137,95
R2040 On 04/05/2023 Bond Future			12.01375	80.88079	11.94089	81.31363		18.62	0.00	0	36
R2040 On 03/08/2023 Bond Future			12.13989	78.03502	12.06412	78.47703		18.73	0.00	0	
R2040 On 02/11/2023 Bond Future			12.25529	79.67879	12.17666	80.13022		16.72	0.00	0	
R2040 On 01/02/2024 Bond Future			12.39276	76.77335	12.31102	77.23373		16.34	0.00	0	
Total R2040 Future									507,592,676.25	6,399	138,25
R2040 On 02/02/2023 Bond Future	10.18	Call			45.12000	0.04512	29,570	16.53	0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Put			11,023.15000	11.02315	11,431,610	16.53	0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			49.91000	0.04991	32,960	16.53	0.00	0	36
R2040 On 02/02/2023 Bond Future	10.21	Put			10,805.67000	10.80567	11,212,730	16.53	0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			402.13000	0.40213	310,760	16.75	0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Put			5,893.69000	5.89369	6,221,080	16.79	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			606.75000	0.60675	483,880	16.97	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			5,131.13000	5.13113	5,432,270	16.97	0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			620.74000	0.62074	495,900	16.98	0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			5,078.91000	5.07891	5,378,080	16.98	0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			5,027.01000	5.02701	5,324,190	16.99	0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			740.76000	0.74076	599,750	17.08	0.00	0	56
R2040 On 02/02/2023 Bond Future	11.19	Put			4,672.20000	4.67220	4,955,200	17.08	0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Call			3,130.26000	3.13026	2,811,780	18.64	0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Put			1,593.20000	1.59320	1,698,730	18.64	0.00	0	56
R2040 On 02/02/2023 Bond Future	10.96	Call			433.88000	0.43388	337,260	16.79	0.00	0	36
R2040 On 02/02/2023 Bond Future	10.93	Put			6,064.49000	6.06449	6,397,130	16.75	0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Call			3,786.33000	3.78633	3,443,190	18.97	0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			1,258.00000	1.25800	1,338,870	18.97	0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			3,906.83000	3.90683	3,559,790	19.03	0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			1,205.65000	1.20565	1,282,620	19.03	0.00	0	36
R2040 On 02/02/2023 Bond Future	11.12	Call			634.96000	0.63496	508,130	16.99	0.00	0	
R2040 On 04/05/2023 Bond Future	11.03	Call			1,503.64000	1.50364	1,353,370	17.36	0.00	0	66
R2040 On 04/05/2023 Bond Future	11.03	Put			7,246.06000	7.24606	7,528,630	17.36	0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			493.75000	0.49375	427,590	17.29	0.00	0	36
R2040 On 04/05/2023 Bond Future	10.17	Put			12,272.92000	12.27292	12,639,600	17.29	0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			2,358.49000	2.35849	2,158,270	17.80	0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			5,501.60000	5.50160	5,734,220	17.80	0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			1,053.98000	1.05398	936,920	17.32	0.00	0	46
R2040 On 04/05/2023 Bond Future	10.73	Put			8,830.39000	8.83039	9,146,170	17.32	0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			1,322.44000	1.32244	1,184,870	17.33	0.00	0	36
R2040 On 04/05/2023 Bond Future	10.92	Put			7,802.04000	7.80204	8,097,310	17.33	0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			6,793.97000	6.79397	6,454,440	19.92	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2040 On 04/05/2023 Bond Future	12.78	Put			2,027.76000	2.02776	2,121,070	19.92		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.41	Call			2,310.40000	2.31040	2,112,670	17.78		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			5,580.52000	5.58052	5,815,630	17.78		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			2,334.38000	2.33438	2,135,410	17.79		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			5,540.95000	5.54095	5,774,820	17.79		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Call			9,469.41000	9.46941	9,090,720	21.02		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			1,219.16000	1.21916	1,273,310	21.02		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Call			2,481.14000	2.48114	2,274,710	17.86		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			5,308.07000	5.30807	5,534,480	17.86		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			4,151.60000	4.15160	3,877,960	18.70		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Put			3,504.80000	3.50480	3,664,000	18.70		0.00	0	68
R2040 On 03/08/2023 Bond Future	12.23	Put			4,308.83000	4.30883	4,475,310	19.06		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			5,206.71000	5.20671	4,932,880	19.03		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			4,359.19000	4.35919	4,527,370	19.03		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			5,238.90000	5.23890	4,964,220	19.05		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			4,333.82000	4.33382	4,501,150	19.05		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			5,271.41000	5.27141	4,995,880	19.06		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			3,440.57000	3.44057	3,232,220	16.08		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			6,880.91000	6.88091	7,123,990	16.08		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			3,391.58000	3.39158	3,185,060	16.07		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			6,955.46000	6.95546	7,200,370	16.07		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			3,416.18000	3.41618	3,208,740	16.08		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			6,918.25000	6.91825	7,162,240	16.08		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			5,334.35000	5.33435	5,529,970	16.44		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			5,528.53000	5.52853	5,262,990	16.46		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			5,308.45000	5.30845	5,503,290	16.46		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			5,467.99000	5.46799	5,204,010	16.43		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			5,360.71000	5.36071	5,557,110	16.43		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			5,498.06000	5.49806	5,233,300	16.44		0.00	0	
Total R2040 Option										0.00	0	6,28
Total For R2040										507,592,676.25	6,399	144,53
R2044 On 02/02/2023 Bond Future			11.83266	76.44786	11.76251	76.88150		19.06		119,105,765.88	1,558	81,68
R2044 On 04/05/2023 Bond Future			11.95419	77.94848	11.88134	78.39112		19.69		0.00	0	
R2044 On 03/08/2023 Bond Future			12.07107	75.16764	11.99539	75.61965		19.83		0.00	0	
R2044 On 02/11/2023 Bond Future			12.17744	76.75103	12.09898	77.21274		18.19		0.00	0	
R2044 On 01/02/2024 Bond Future			12.30405	73.91195	12.22259	74.38273		17.98		0.00	0	
Total R2044 Future										119,105,765.88	1,558	81,68
R2044 On 02/02/2023 Bond Future	10.30	Call			76.21000	0.07621	51,800	17.46		0.00	0	
R2044 On 02/02/2023 Bond Future	10.30	Put			10,140.88000	10.14088	10,550,110	17.46		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2044 On 02/02/2023 Bond Future	10.75	Call			279.40000	0.27940	209,320	17.45	0.00	0	2,50
R2044 On 02/02/2023 Bond Future	10.75	Put			7,026.09000	7.02609	7,389,650	17.45	0.00	0	
R2044 On 02/02/2023 Bond Future	11.00	Call			539.47000	0.53947	425,280	17.80	0.00	0	2,50
R2044 On 02/02/2023 Bond Future	11.15	Put			4,728.58000	4.72858	5,017,150	18.00	0.00	0	
R2044 On 02/02/2023 Bond Future	11.70	Put			2,463.37000	2.46337	2,630,620	18.96	0.00	0	
R2044 On 02/02/2023 Bond Future	11.10	Call			680.97000	0.68097	546,460	17.93	0.00	0	1,70
R2044 On 02/02/2023 Bond Future	11.10	Put			4,988.00000	4.98800	5,287,130	17.93	0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			744.08000	0.74408	601,140	17.99	0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			4,779.78000	4.77978	5,070,480	17.99	0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			760.48000	0.76048	615,410	18.00	0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Put			1,652.63000	1.65263	1,763,790	19.56	0.00	0	4,00
R2044 On 02/02/2023 Bond Future	11.16	Call			777.03000	0.77703	629,830	18.02	0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			4,677.62000	4.67762	4,964,060	18.02	0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Call			846.07000	0.84607	690,210	18.07	0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Put			4,477.58000	4.47758	4,755,360	18.07	0.00	0	
R2044 On 02/02/2023 Bond Future	11.70	Call			2,073.46000	2.07346	1,807,070	18.96	0.00	0	1,70
R2044 On 02/02/2023 Bond Future	11.00	Put			5,531.45000	5.53145	5,850,900	17.80	0.00	0	
R2044 On 02/02/2023 Bond Future	11.75	Call			2,231.25000	2.23125	1,954,680	19.06	0.00	0	
R2044 On 02/02/2023 Bond Future	11.75	Put			2,309.02000	2.30902	2,466,090	19.06	0.00	0	2,50
R2044 On 02/02/2023 Bond Future	11.90	Call			2,739.59000	2.73959	2,434,400	19.36	0.00	0	
R2044 On 02/02/2023 Bond Future	11.90	Put			1,893.54000	1.89354	2,021,990	19.36	0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Call			3,104.22000	3.10422	2,781,740	19.56	0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			2,603.58000	2.60358	2,389,580	19.18	0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			5,445.07000	5.44507	5,673,710	19.18	0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Call			5,199.90000	5.19990	4,892,310	20.56	0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			3,003.61000	3.00361	3,138,660	20.56	0.00	0	1,50
R2044 On 04/05/2023 Bond Future	11.41	Call			2,551.14000	2.55114	2,339,700	19.15	0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			5,522.62000	5.52262	5,753,820	19.15	0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			2,577.29000	2.57729	2,364,570	19.16	0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			5,483.73000	5.48373	5,713,650	19.16	0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			3,520.82000	3.52082	3,267,170	19.69	0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			4,329.87000	4.32987	4,518,860	19.69	0.00	0	4,10
R2044 On 04/05/2023 Bond Future	12.00	Call			4,328.38000	4.32838	4,046,330	20.12	0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			3,609.61000	3.60961	3,770,200	20.12	0.00	0	4,10
R2044 On 03/08/2023 Bond Future	12.16	Put			4,369.95000	4.36995	4,539,740	20.07	0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			5,380.34000	5.38034	5,097,250	20.09	0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			4,344.25000	4.34425	4,513,170	20.09	0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			5,314.19000	5.31419	5,032,850	20.06	0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			4,395.56000	4.39556	4,566,230	20.06	0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			5,347.35000	5.34735	5,065,130	20.07	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2044	On	02/11/2023	Bond Future	11.56	Call		3,781.66000	3.78166	3,561,430	17.69	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		7,086.59000	7.08659	7,328,070	17.69	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		3,808.05000	3.80805	3,586,890	17.70	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		7,049.48000	7.04948	7,290,030	17.70	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		3,755.07000	3.75507	3,535,760	17.68	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		7,123.59000	7.12359	7,365,990	17.68	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		5,568.82000	5.56882	5,765,280	18.01	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		5,874.33000	5.87433	5,599,240	18.02	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		5,542.02000	5.54202	5,737,710	18.02	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		5,905.61000	5.90561	5,629,750	18.03	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		5,515.67000	5.51567	5,710,590	18.03	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		5,843.42000	5.84342	5,569,100	18.01	0.00	0	
Total R2044 Option											0.00	0	24,65
Total For R2044											119,105,765.88	1,558	106,28
R2048	On	02/02/2023	Bond Future			11.69716	80.11856	11.62692	80.56840	18.67	0.00	0	247,61
R2048	On	04/05/2023	Bond Future			11.80958	77.23086	11.73668	77.68998	20.40	231,692.58	3	10,94
R2048	On	03/08/2023	Bond Future			11.91791	78.78078	11.84223	79.24966	19.44	0.00	0	
R2048	On	02/11/2023	Bond Future			12.01775	76.01561	11.93932	76.49448	18.13	0.00	0	13,00
R2048	On	01/02/2024	Bond Future			12.13402	77.57924	12.05265	78.06756	16.80	0.00	0	
Total R2048 Future											231,692.58	3	271,61
R2048	On	02/02/2023	Bond Future	10.40	Call		150.48000	0.15048	107,200	17.10	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Put		8,823.23000	8.82323	9,229,790	17.10	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call		758.19000	0.75819	611,680	17.77	0.00	0	2,90
R2048	On	02/02/2023	Bond Future	11.00	Put		4,988.43000	4.98843	5,291,760	17.77	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		865.68000	0.86568	705,500	17.87	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		4,673.63000	4.67363	4,963,290	17.87	0.00	0	
R2048	On	02/02/2023	Bond Future	11.60	Call		2,270.12000	2.27012	1,986,180	18.87	0.00	0	2,90
R2048	On	02/02/2023	Bond Future	11.60	Put		2,443.76000	2.44376	2,609,660	18.87	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Call		2,612.34000	2.61234	2,308,110	19.06	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Put		2,144.41000	2.14441	2,290,020	19.06	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		884.50000	0.88450	722,010	17.89	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		4,622.43000	4.62243	4,909,780	17.89	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		903.69000	0.90369	738,880	17.91	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		4,571.72000	4.57172	4,856,750	17.91	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		942.64000	0.94264	773,200	17.94	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Put		4,471.17000	4.47117	4,751,570	17.94	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		2,770.70000	2.77070	2,543,300	19.73	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		5,357.08000	5.35708	5,588,800	19.73	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		2,798.87000	2.79887	2,570,120	19.75	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interc
R2048 On 04/05/2023 Bond Future	11.35	Put			5,318.16000	5.31816	5,548,530	19.75		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			2,742.88000	2.74288	2,516,810	19.72		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			5,396.44000	5.39644	5,629,490	19.72		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			5,857.51000	5.85751	5,556,670	19.97		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			4,281.29000	4.28129	4,449,330	19.97		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			5,892.60000	5.89260	5,590,880	19.98		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			4,256.41000	4.25641	4,423,570	19.98		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			5,822.73000	5.82273	5,522,770	19.95		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			4,306.57000	4.30657	4,475,490	19.95		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			3,835.20000	3.83520	3,603,630	17.54		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			6,751.48000	6.75148	6,998,780	17.54		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			3,862.42000	3.86242	3,629,850	17.54		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			6,713.10000	6.71310	6,959,400	17.54		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			3,808.08000	3.80808	3,577,510	17.53		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			6,790.05000	6.79005	7,038,350	17.53		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Call			5,933.65000	5.93365	5,647,040	16.98		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			5,350.09000	5.35009	5,551,800	16.98		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			5,966.23000	5.96623	5,678,790	16.99		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			5,323.18000	5.32318	5,524,060	16.99		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			5,901.12000	5.90112	5,615,350	16.97		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			5,377.13000	5.37713	5,579,680	16.97		0.00	0	
Total R2048 Option										0.00	0	5,80
Total For R2048										231,692.58	3	277,41
R209 On 02/02/2023 Bond Future			11.61906	66.47811	11.54899	66.82152		17.10		0.00	0	25,76
R209 On 04/05/2023 Bond Future			11.73991	64.63042	11.66720	64.98095		18.52		0.00	0	2,63
R209 On 03/08/2023 Bond Future			11.85148	65.95918	11.77608	66.31717		17.63		0.00	0	
R209 On 02/11/2023 Bond Future			11.96180	64.19534	11.88360	64.56102		16.20		0.00	0	
R209 On 01/02/2024 Bond Future			12.09027	65.48456	12.00918	65.85743		14.95		0.00	0	
Total R209 Future										0.00	0	28,40
R209 On 02/02/2023 Bond Future	10.78	Call			410.90000	0.41090	322,780	16.00		0.00	0	
R209 On 02/02/2023 Bond Future	10.78	Put			4,355.04000	4.35504	4,610,330	16.00		0.00	0	
R209 On 02/02/2023 Bond Future	10.79	Call			420.91000	0.42091	331,250	16.01		0.00	0	
R209 On 02/02/2023 Bond Future	10.79	Put			4,311.62000	4.31162	4,565,370	16.01		0.00	0	
R209 On 02/02/2023 Bond Future	10.80	Call			431.09000	0.43109	339,890	16.03		0.00	0	
R209 On 02/02/2023 Bond Future	10.80	Put			4,268.44000	4.26844	4,520,650	16.03		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Call			5,438.45000	5.43845	5,163,100	19.75		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Put			1,579.67000	1.57967	1,654,850	19.75		0.00	0	8,50
R209 On 04/05/2023 Bond Future	11.10	Call			1,747.81000	1.74781	1,593,020	17.62		0.00	0	
R209 On 04/05/2023 Bond Future	11.10	Put			4,576.92000	4.57692	4,772,660	17.62		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	04/05/2023	Bond Future	11.11	Call		1,766.56000	1.76656	1,610,760	17.63	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		4,544.31000	4.54431	4,739,040	17.63	0.00	0	
R209	On	04/05/2023	Bond Future	11.50	Call		2,599.05000	2.59905	2,403,890	18.13	0.00	0	1,00
R209	On	04/05/2023	Bond Future	11.50	Put		3,415.41000	3.41541	3,570,780	18.13	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		447.84000	0.44784	388,830	17.20	0.00	0	50
R209	On	04/05/2023	Bond Future	10.00	Put		9,276.91000	9.27691	9,568,430	17.20	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		1,566.63000	1.56663	1,422,100	17.51	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		4,912.45000	4.91245	5,118,450	17.51	0.00	0	6,25
R209	On	04/05/2023	Bond Future	11.09	Call		1,729.16000	1.72916	1,575,400	17.60	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		4,609.70000	4.60970	4,806,470	17.60	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		4,214.46000	4.21446	3,991,650	17.90	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		3,392.91000	3.39291	3,528,090	17.90	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,161.56000	4.16156	3,940,170	17.88	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,433.73000	3.43373	3,570,330	17.88	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		4,187.88000	4.18788	3,965,770	17.89	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		3,413.16000	3.41316	3,549,040	17.89	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		2,721.71000	2.72171	2,552,460	15.57	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		5,296.81000	5.29681	5,493,240	15.57	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		2,682.07000	2.68207	2,514,350	15.56	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		5,356.46000	5.35646	5,554,420	15.56	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		2,701.85000	2.70185	2,533,370	15.57	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		5,326.57000	5.32657	5,523,770	15.57	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		4,533.69000	4.53369	4,314,380	15.10	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		3,933.66000	3.93366	4,087,220	15.10	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		4,483.26000	4.48326	4,265,250	15.08	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		3,974.45000	3.97445	4,129,310	15.08	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		4,508.60000	4.50860	4,289,930	15.09	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		3,954.15000	3.95415	4,108,350	15.09	0.00	0	
Total R209 Option											0.00	0	16,25
Total For R209											0.00	0	44,65
R210	On	02/02/2023	Bond Future			221.87782	221.87782	221.89206	221.89206		0.00	0	37
R210	On	04/05/2023	Bond Future			223.19890	223.19890	223.21474	223.21474		0.00	0	
R210	On	03/08/2023	Bond Future			227.83693	227.83693	227.85387	227.85387		0.00	0	
R210	On	02/11/2023	Bond Future			229.51046	229.51046	229.52796	229.52796		0.00	0	
R210	On	01/02/2024	Bond Future			234.17557	234.17557	234.19286	234.19286		0.00	0	
Total R210 Future											0.00	0	37
Total For R210											0.00	0	37
R213	On	02/02/2023	Bond Future			10.97025	82.19883	10.90514	82.49427	11.49	0.00	0	36,34
R213	On	04/05/2023	Bond Future			11.10017	80.25903	11.03199	80.56078	13.10	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	03/08/2023			11.22123	81.90858	11.14981	82.21683		12.39	0.00	0	
R213	On	02/11/2023			11.34643	80.07813	11.27157	80.39303		11.05	0.00	0	
R213	On	01/02/2024			11.50356	81.68711	11.42500	82.00814		10.22	0.00	0	
Total R213 Future											0.00	0	36,34
R213	On	02/02/2023	9.16	Call			2.93000	0.00293	1,540	9.21	0.00	0	47
R213	On	02/02/2023	9.16	Put			8,472.10000	8.47210	8,766,150	9.21	0.00	0	
R213	On	02/02/2023	10.01	Call			118.51000	0.11851	83,890	9.32	0.00	0	
R213	On	02/02/2023	10.01	Put			4,326.52000	4.32652	4,587,340	9.32	0.00	0	47
R213	On	02/02/2023	10.21	Call			255.01000	0.25501	193,010	9.74	0.00	0	
R213	On	02/02/2023	10.22	Put			3,459.72000	3.45972	3,691,580	9.76	0.00	0	
R213	On	02/02/2023	10.23	Call			272.99000	0.27299	207,830	9.78	0.00	0	
R213	On	02/02/2023	10.23	Put			3,421.00000	3.42100	3,651,280	9.78	0.00	0	
R213	On	02/02/2023	10.35	Call			399.51000	0.39951	314,170	10.04	0.00	0	
R213	On	02/02/2023	10.35	Put			2,976.53000	2.97653	3,186,630	10.04	0.00	0	47
R213	On	02/02/2023	10.21	Put			3,498.68000	3.49868	3,732,120	9.74	0.00	0	
R213	On	02/02/2023	10.43	Call			502.35000	0.50235	402,680	10.20	0.00	0	97
R213	On	02/02/2023	10.43	Put			2,701.49000	2.70149	2,897,260	10.20	0.00	0	
R213	On	02/02/2023	12.20	Call			5,818.25000	5.81825	5,529,980	14.01	0.00	0	
R213	On	02/02/2023	12.20	Put			198.22000	0.19822	205,390	14.01	0.00	0	97
R213	On	02/02/2023	10.22	Call			263.90000	0.26390	200,320	9.76	0.00	0	
R213	On	04/05/2023	10.74	Call			1,994.60000	1.99460	1,839,850	12.68	0.00	0	
R213	On	04/05/2023	10.74	Put			3,303.62000	3.30362	3,450,620	12.68	0.00	0	
R213	On	04/05/2023	10.75	Call			2,013.79000	2.01379	1,858,170	12.68	0.00	0	
R213	On	04/05/2023	10.75	Put			3,277.52000	3.27752	3,423,650	12.68	0.00	0	
R213	On	04/05/2023	10.73	Call			1,975.52000	1.97552	1,821,650	12.67	0.00	0	
R213	On	04/05/2023	10.73	Put			3,329.85000	3.32985	3,477,730	12.67	0.00	0	
R213	On	03/08/2023	11.61	Put			2,437.08000	2.43708	2,537,990	12.74	0.00	0	
R213	On	03/08/2023	11.62	Call			4,423.33000	4.42333	4,215,410	12.75	0.00	0	
R213	On	03/08/2023	11.62	Put			2,421.76000	2.42176	2,522,090	12.75	0.00	0	
R213	On	03/08/2023	11.63	Call			4,449.96000	4.44996	4,241,470	12.76	0.00	0	
R213	On	03/08/2023	11.63	Put			2,406.53000	2.40653	2,506,290	12.76	0.00	0	
R213	On	03/08/2023	11.61	Call			4,396.75000	4.39675	4,189,410	12.74	0.00	0	
R213	On	02/11/2023	11.11	Call			2,949.37000	2.94937	2,783,510	10.75	0.00	0	
R213	On	02/11/2023	11.11	Put			3,634.43000	3.63443	3,783,470	10.75	0.00	0	
R213	On	02/11/2023	11.12	Call			2,970.57000	2.97057	2,804,040	10.76	0.00	0	
R213	On	02/11/2023	11.12	Put			3,613.01000	3.61301	3,761,380	10.76	0.00	0	
R213	On	02/11/2023	11.13	Call			2,992.16000	2.99216	2,824,950	10.76	0.00	0	
R213	On	02/11/2023	11.13	Put			3,592.01000	3.59201	3,739,700	10.76	0.00	0	
R213	On	01/02/2024	11.72	Put			3,054.78000	3.05478	3,180,740	10.41	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	01/02/2024	Bond Future	11.70	Call		4,203.07000	4.20307	4,009,120	10.40	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		3,086.49000	3.08649	3,213,570	10.40	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		4,227.40000	4.22740	4,032,900	10.41	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		3,070.59000	3.07059	3,197,120	10.41	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		4,251.79000	4.25179	4,056,720	10.41	0.00	0	
Total R213 Option											0.00	0	3,25
Total For R213											0.00	0	39,55
R214	On	02/02/2023	Bond Future			11.73108	63.96308	11.65586	64.34799	18.67	0.00	0	71,03
R214	On	04/05/2023	Bond Future			11.84157	61.91935	11.76367	62.31218	20.34	0.00	0	
R214	On	03/08/2023	Bond Future			11.94478	63.19210	11.86412	63.59323	19.40	0.00	0	
R214	On	02/11/2023	Bond Future			12.04879	61.22178	11.96529	61.63148	18.43	0.00	0	
R214	On	01/02/2024	Bond Future			12.17230	62.45145	12.08576	62.86925	17.08	0.00	0	
Total R214 Future											0.00	0	71,03
R214	On	02/02/2023	Bond Future		Call		0.00000	0.00000	0,000	17.12	0.00	0	
R214	On	02/02/2023	Bond Future		Put		35,652.01000	35.65201	36,036,920	17.12	0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Call		84.85000	0.08485	57,960	17.11	0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Put		7,723.81000	7.72381	8,081,830	17.11	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Call		433.65000	0.43365	336,500	17.30	0.00	0	2,30
R214	On	02/02/2023	Bond Future	11.07	Put		3,774.25000	3.77425	4,031,160	17.53	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		656.19000	0.65619	526,280	17.54	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		3,732.84000	3.73284	3,987,840	17.54	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Put		3,650.68000	3.65068	3,901,860	17.57	0.00	0	
R214	On	02/02/2023	Bond Future	11.60	Call		1,695.53000	1.69553	1,463,600	18.39	0.00	0	2,30
R214	On	02/02/2023	Bond Future	11.60	Put		1,983.85000	1.98385	2,136,830	18.39	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Call		549.34000	0.54934	434,410	17.44	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Put		4,072.28000	4.07228	4,342,260	17.44	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		642.08000	0.64208	514,080	17.53	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Put		4,521.20000	4.52120	4,808,960	17.30	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call		2,249.30000	2.24930	1,982,390	18.77	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Put		1,515.03000	1.51503	1,633,030	18.77	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		670.43000	0.67043	538,610	17.56	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		3,691.62000	3.69162	3,944,710	17.56	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		684.87000	0.68487	551,140	17.57	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,208.05000	2.20805	2,016,480	19.70	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		4,308.71000	4.30871	4,509,970	19.70	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,230.41000	2.23041	2,037,700	19.72	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		4,277.68000	4.27768	4,477,800	19.72	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,252.73000	2.25273	2,058,880	19.73	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		4,246.68000	4.24668	4,445,660	19.73	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R214	On	03/08/2023	Bond Future	12.16	Put		3,356.97000	3.35697	3,499,700	20.02	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		4,751.75000	4.75175	4,494,850	19.99	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		3,396.75000	3.39675	3,540,980	19.99	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		4,779.93000	4.77993	4,522,280	20.00	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		3,376.70000	3.37670	3,520,180	20.00	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		4,808.36000	4.80836	4,549,960	20.02	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		3,092.52000	3.09252	2,897,160	17.83	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		5,614.38000	5.61438	5,828,720	17.83	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		3,049.70000	3.04970	2,856,000	17.81	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		5,676.80000	5.67680	5,892,800	17.81	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		3,071.07000	3.07107	2,876,550	17.82	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		5,645.52000	5.64552	5,860,700	17.82	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		4,466.54000	4.46654	4,642,130	17.26	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		4,803.15000	4.80315	4,560,240	17.27	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		4,444.45000	4.44445	4,619,340	17.27	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		4,751.11000	4.75111	4,509,610	17.25	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		4,488.72000	4.48872	4,665,020	17.25	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		4,777.11000	4.77711	4,534,900	17.26	0.00	0	
Total R214 Option											0.00	0	4,60
Total For R214											0.00	0	75,63
Total for Bond											638,312,765.14	8,062	1,568,66
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 02/02/2023 GOVI			837.05000	837.05000	840.18500	840.18500				0.00	0	84
GOVI On 04/05/2023 GOVI			853.45700	853.45700	856.66900	856.66900				0.00	0	
GOVI On 03/08/2023 GOVI			870.98100	870.98100	874.26800	874.26800				0.00	0	
GOVI On 02/11/2023 GOVI			889.29900	889.29900	892.66000	892.66000				0.00	0	
GOVI On 01/02/2024 GOVI			907.19800	907.19800	910.62100	910.62100				0.00	0	
Total GOVI Future										0.00	0	84
GOVI On 02/02/2023 GOVI	850.82	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			106,350.00000	10.63500	137,700,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			106,450.00000	10.64500	137,800,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			106,550.00000	10.65500	137,900,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Call			37,890.00000	3.78900	5,770,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Call			38,090.00000	3.80900	5,970,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Call			37,990.00000	3.79900	5,870,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
GOVI	On	03/08/2023	GOVI	837.22	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call			370,380.00000	37.03800	337,510,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call			370,580.00000	37.05800	337,710,000		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			370,480.00000	37.04800	337,610,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			68,500.00000	6.85000	34,890,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			68,400.00000	6.84000	34,790,000		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			68,600.00000	6.86000	34,990,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			0.00000	0.00000	0,000		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			306,310.00000	30.63100	272,080,000		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			306,210.00000	30.62100	271,980,000		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			306,410.00000	30.64100	272,180,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	84
Total for GOVI												0.00	0	84
AL37	On	02/02/2023	Index Future			849.24700	849.24700	850.72200	850.72200			0.00	0	
AL37	On	04/05/2023	Index Future			865.89200	865.89200	867.41200	867.41200			0.00	0	
AL37	On	03/08/2023	Index Future			883.67200	883.67200	885.23200	885.23200			0.00	0	
AL37	On	02/11/2023	Index Future			902.25700	902.25700	903.85500	903.85500			0.00	0	
AL37	On	01/02/2024	Index Future			920.41700	920.41700	922.04100	922.04100			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	02/02/2023	Index Future			972.11300	972.11300	975.14800	975.14800			0.00	0	
AL7T	On	04/05/2023	Index Future			991.16600	991.16600	994.27900	994.27900			0.00	0	
AL7T	On	03/08/2023	Index Future			1,011.51800	1,011.51800	1,014.70500	1,014.70500			0.00	0	
AL7T	On	02/11/2023	Index Future			1,032.79200	1,032.79200	1,036.05200	1,036.05200			0.00	0	
AL7T	On	01/02/2024	Index Future			1,053.57900	1,053.57900	1,056.89800	1,056.89800			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	02/02/2023	Index Future			849.03300	849.03300	852.22300	852.22300			0.00	0	1
ALBI	On	04/05/2023	Index Future			865.67400	865.67400	868.94300	868.94300			0.00	0	
ALBI	On	03/08/2023	Index Future			883.44900	883.44900	886.79500	886.79500			0.00	0	
ALBI	On	02/11/2023	Index Future			902.02900	902.02900	905.45000	905.45000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	01/02/2024	Index Future			920.18500	920.18500	923.66900	923.66900			0.00	0	
Total ALBI Future												0.00	0	11
Total For ALBI												0.00	0	11
IGOV	On	02/02/2023	Index Future			315.53200	315.53200	315.42200	315.42200			0.00	0	61
IGOV	On	04/05/2023	Index Future			321.79300	321.79300	321.68700	321.68700			0.00	0	
IGOV	On	03/08/2023	Index Future			328.47600	328.47600	328.37100	328.37100			0.00	0	
IGOV	On	02/11/2023	Index Future			335.45800	335.45800	335.35200	335.35200			0.00	0	
IGOV	On	01/02/2024	Index Future			342.28200	342.28200	342.17200	342.17200			0.00	0	
Total IGOV Future												0.00	0	68
Total For IGOV												0.00	0	68
Total for Index												0.00	0	79
JIBAR F	On	21/12/2022	Jibar Future			7.24500	92.75500	7.23500	92.76500			0.00	0	6
JIBAR F	On	18/01/2023	Jibar Future			7.31500	92.68500	7.28500	92.71500			0.00	0	
JIBAR F	On	15/02/2023	Jibar Future			7.72000	92.28000	7.72000	92.28000			0.00	0	
JIBAR F	On	15/03/2023	Jibar Future			7.75500	92.24500	7.74500	92.25500			0.00	0	
JIBAR F	On	19/04/2023	Jibar Future			7.90000	92.10000	7.88000	92.12000			0.00	0	
JIBAR F	On	17/05/2023	Jibar Future			7.93000	92.07000	7.90000	92.10000			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			7.99000	92.01000	7.94000	92.06000			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			8.01500	91.98500	7.94500	92.05500			0.00	0	1
JIBAR F	On	20/12/2023	Jibar Future			8.01000	91.99000	7.92500	92.07500			0.00	0	21
JIBAR F	On	20/03/2024	Jibar Future			8.01000	91.99000	7.90000	92.10000			0.00	0	
JIBAR F	On	19/06/2024	Jibar Future			8.01000	91.99000	7.89000	92.11000			0.00	0	
JIBAR F	On	18/09/2024	Jibar Future			8.00500	91.99500	7.88500	92.11500			0.00	0	
Total Jibar Future												0.00	0	41
Total For JIBAR FUTURE												0.00	0	41
Total for Jibar												0.00	0	41
Total for Derivatives :											638,312,765.14	8,062	1,570,73	
ABCPI3	On	07/12/2023	Spot Bond			5.15000	321.33032	5.15000	321.27563			0.00	0	
Total ABCPI3 SPOT												0.00	0	
Total For ABCPI3												0.00	0	
ABF001	On	13/09/2026	Spot Bond					0.00000	100.02250			0.00	0	
Total ABF001 SPOT												0.00	0	
Total For ABF001												0.00	0	
ABF003	On	18/07/2024	Spot Bond					0.00000	101.68276			0.00	0	
Total ABF003 SPOT												0.00	0	
Total For ABF003												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF004 On 30/06/2026 Spot Bond			9.96500	103.49974	9.96500	103.47225				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			12.10000	89.82968	12.10000	89.80085				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.36499				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.33284				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	99.88032				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.38396				0.00	0	80,000,00
Total ABFN18 SPOT										0.00	0	80,000,00
Total For ABFN18										0.00	0	80,000,00
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.48717				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	102.78775				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.18903				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.76734				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN28 On 29/08/2023 Spot Bond					0.00000	100.61552				0.00	0	70,000,00
Total ABFN28 SPOT										0.00	0	70,000,00
Total For ABFN28										0.00	0	70,000,00
ABFN29 On 29/08/2025 Spot Bond					0.00000	101.04732				0.00	0	12,800,000,00
Total ABFN29 SPOT										0.00	0	12,800,000,00

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 ABFN29										0.00	0	12,800,000,00
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.22616				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.93282				0.00	0	50,000,00
Total ABFN32 SPOT										0.00	0	50,000,00
Total For ABFN32										0.00	0	50,000,00
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.01488				0.00	0	3,970,000,00
Total ABFN33 SPOT										0.00	0	3,970,000,00
Total For ABFN33										0.00	0	3,970,000,00
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.19915				0.00	0	70,000,00
Total ABFN35 SPOT										0.00	0	70,000,00
Total For ABFN35										0.00	0	70,000,00
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.29296				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.73562				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.17989				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	99.95108				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.54258				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.23165				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	101.24825				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.68863				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.31806				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.33013				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.46997				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	101.38988				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.68233				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	101.47299				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.53860				0.00	0	70,000,00
Total ABFN53 SPOT										0.00	0	70,000,00
Total For ABFN53										0.00	0	70,000,00
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.55314				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.56531				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	100.14166				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	100.54108				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 14/11/2027 Spot Bond					0.00000	100.56129				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5 On 28/11/2025 Spot Bond					0.00000	100.36696				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.66391				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.77790				0.00	0	230,000,00
Total ABGN02 SPOT										0.00	0	230,000,00
Total For ABGN02										0.00	0	230,000,00
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.74145				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.44445				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	103.44755				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.20635				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.83527				0.00	5,000,000,000	5,000,000,00
Total ABJ04 SPOT										0.00	5,000,000,000	5,000,000,00
Total For ABJ04										0.00	5,000,000,000	5,000,000,00
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.91930				0.00	5,000,000,000	5,000,000,00
Total ABJ05 SPOT										0.00	5,000,000,000	5,000,000,00
Total For ABJ05										0.00	5,000,000,000	5,000,000,00
ABKI04 On 13/03/2024 Spot Bond			8.06000	8.06000	8.06000	157.88485				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	58.27723	100.00000	58.14507				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.79000	3.79000	3.79000	164.75156				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.72000	4.72000	4.72000	211.41399				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.24500	5.24500	5.24500	230.84538				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.91500	8.91500	8.91500	101.98193				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.88000	8.88000	8.88000	105.18086				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.29500	103.70456	9.29500	103.67853				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.29000	106.18536	9.29000	106.15872				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.88500	103.60074	7.88500	103.57861				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.55500	99.95671	9.55500	99.93094				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	15.28934	100.00000	15.25513				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			4.80000	322.39064	4.80000	322.33883				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.75500	11.75500	11.75500	103.48893				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.84442				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.84766				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	99.84564				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.84564				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	191.78693				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	193.96637				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.85349				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.47385				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.60384				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.25839				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.45256				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL03 On 17/05/2025 Spot Bond					0.00000	101.47457				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.63093				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA1 On 28/10/2025 Spot Bond					0.00000	100.49000				0.00	0	
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.21620				0.00	6,400,000	13,051,600,00
Total AGT01 SPOT										0.00	6,400,000	13,051,600,00
Total For AGT01										0.00	6,400,000	13,051,600,00
AGT02 On 28/11/2024 Spot Bond					0.00000	104.20005				0.00	8,400,000	2,100,00
Total AGT02 SPOT										0.00	8,400,000	2,100,00
Total For AGT02										0.00	8,400,000	2,100,00
AGT03 On 05/06/2025 Spot Bond					0.00000	103.40630				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.28219				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	100.70182				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.18061				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.21143				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.18000	98.78424	9.18000	98.76015				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.25790				0.00	0	
Total AH2B11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.41268				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.60595				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	101.09922				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.42576				0.00	5,200,000	108,000,00
Total AHF5A2 SPOT										0.00	5,200,000	108,000,00
Total For AHF5A2										0.00	5,200,000	108,000,00
AHF5A On 21/08/2023 Spot Bond			9.44000	103.35576	9.44000	103.32986				0.00	0	2,610,000,00
Total AHF5A3 SPOT										0.00	0	2,610,000,00
Total For AHF5A3										0.00	0	2,610,000,00
AHF5A On 21/08/2023 Spot Bond					0.00000	100.56863				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.44443				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.46932				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.90223				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.89032				0.00	0	95,846,80
Total AHF6A2 SPOT										0.00	0	95,846,80
Total For AHF6A2										0.00	0	95,846,80
AHF6A On 21/08/2024 Spot Bond					0.00000	100.40388				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.44432				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total AHF6B1 SPOT									0.00	0	
Total For AHF6B1									0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.46918			0.00	0	
Total AHF6C1 SPOT									0.00	0	
Total For AHF6C1									0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.64269			0.00	0	
Total AHF6D1 SPOT									0.00	0	
Total For AHF6D1									0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.53715			0.00	0	155,761,00
Total AHF7A1 SPOT									0.00	0	155,761,00
Total For AHF7A1									0.00	0	155,761,00
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.60785			0.00	0	
Total AHF7A2 SPOT									0.00	0	
Total For AHF7A2									0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.45675			0.00	0	
Total AHF7B1 SPOT									0.00	0	
Total For AHF7B1									0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.44742			0.00	0	
Total AHF7B2 SPOT									0.00	0	
Total For AHF7B2									0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.48160			0.00	0	
Total AHF7C1 SPOT									0.00	0	
Total For AHF7C1									0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.46979			0.00	0	
Total AHF7C2 SPOT									0.00	0	
Total For AHF7C2									0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.09194			0.00	0	
Total AHF7D1 SPOT									0.00	0	
Total For AHF7D1									0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.66121			0.00	0	
Total AHF7D2 SPOT									0.00	0	
Total For AHF7D2									0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.30500	102.66312	8.30500	102.64047			1,328,800,000,000.00	160,000,000	740,000,00
Total AIR02 SPOT									1,328,800,000,000.00	160,000,000	740,000,00
Total For AIR02									1,328,800,000,000.00	160,000,000	740,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AIR04 On 29/05/2024 Spot Bond			10.15500	99.20290	10.15500	99.17576			812,400,000,000.00	80,000,000	40,000,000
Total AIR04 SPOT									812,400,000,000.00	80,000,000	40,000,000
Total For AIR04									812,400,000,000.00	80,000,000	40,000,000
AIR05 On 29/05/2030 Spot Bond			12.31500	89.34354	12.31500	89.31405			0.00	0	
Total AIR05 SPOT									0.00	0	
Total For AIR05									0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.59668			0.00	0	
Total AIRF02 SPOT									0.00	0	
Total For AIRF02									0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.62077			0.00	0	
Total AIRF03 SPOT									0.00	0	
Total For AIRF03									0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	100.25360			0.00	0	
Total AIRF04 SPOT									0.00	0	
Total For AIRF04									0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.90000	189.74441	6.90000	189.70330			0.00	0	
Total AIRL01 SPOT									0.00	0	
Total For AIRL01									0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.83433			0.00	0	
Total APF07 SPOT									0.00	0	
Total For APF07									0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.11819			0.00	0	
Total APF09 SPOT									0.00	0	
Total For APF09									0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	99.77470			0.00	0	
Total APF14 SPOT									0.00	0	
Total For APF14									0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.90092			0.00	0	
Total APF16 SPOT									0.00	0	
Total For APF16									0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.48235			0.00	0	
Total APF18 SPOT									0.00	0	
Total For APF18									0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.59500	245.06633	5.59500	245.02174			0.00	0	
Total ASN02 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			6.20500	212.29941	6.20500	212.25728				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.59000	202.80027	5.59000	202.76340				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.59000	113.73344	5.59000	113.71294				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	103.51999				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	99.83771				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	99.85948				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.58527				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	100.45401				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.44319				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.02429				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	101.81698				0.00	462,000,000	115,500,000
Total ASN291 SPOT										0.00	462,000,000	115,500,000
Total For ASN291										0.00	462,000,000	115,500,000
ASN30: On 20/12/2023 Spot Bond					0.00000	99.85446				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	100.29375				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			5.38500	5.38500	5.38500	111.06678				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.72000	5.72000	5.72000	102.85661				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN320 On 20/06/2024 Spot Bond					0.00000	99.98264				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	99.98578				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN330 On 09/05/2024 Spot Bond					0.00000	100.73878				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.44022				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.70000	112.27184	5.70000	112.25129				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	99.85279				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	99.23369				0.00	0	16,300,00
Total ASN346 SPOT										0.00	0	16,300,00
Total For ASN346										0.00	0	16,300,00
ASN350 On 20/06/2024 Spot Bond					0.00000	99.98009				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35: On 20/06/2024 Spot Bond					0.00000	99.85682				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.85682				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.35175				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	99.99069				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.00409				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.40102				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.71205				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	99.97634				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	99.97634				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	99.85061				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.16716				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	99.88207				0.00	0	
Total ASN399 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	99.85838				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	99.84227				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	100.22081				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	102.61923				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	99.81861				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	99.81479				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.00871				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	99.82415				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.19073				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.19862				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2023 Spot Bond			9.90000	9.90000	9.90000	103.35194				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			11.22000	11.22000	11.22000	102.64869				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.85457				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.95907				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	100.45388				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	99.94648				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	117.50500				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			11.00500	11.00500	11.00500	102.33022				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	100.40978				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	99.99984				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	99.99984				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	99.85851				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN50 On 21/12/2026 Spot Bond			10.57500	94.80855	10.57500	94.78187				46,530,000,000.00	4,400,000	1,100,00
Total ASN508 SPOT										46,530,000,000.00	4,400,000	1,100,00
Total For ASN508										46,530,000,000.00	4,400,000	1,100,00
ASN50 On 21/12/2026 Spot Bond			9.75500	94.73688	9.75500	94.71223				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51 On 21/12/2026 Spot Bond			10.30500	93.59879	10.30500	93.57309				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			10.30500	93.59879	10.30500	93.57309				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52 On 31/07/2024 Spot Bond			8.88000	103.69564	8.88000	103.67116				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52 On 31/07/2024 Spot Bond			10.83000	104.40634	10.83000	104.37643				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			10.78000	104.38814	10.78000	104.35836				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.28000	104.11261	10.28000	104.08424				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.28000	104.11261	10.28000	104.08424				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	101.74955				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.93273				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.91500	103.73306	10.91500	103.70310				0.00	0	
Total ASN545 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			11.00500	102.04855	11.00500	103.28772				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.86500	103.57485	10.86500	103.54508				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.08155				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.14850				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.22876				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.97482				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	99.86169				0.00	11,000,000,000	5,500,000,000
Total ASN579 SPOT										0.00	11,000,000,000	5,500,000,000
Total For ASN579										0.00	11,000,000,000	5,500,000,000
ASN58: On 13/02/2023 Spot Bond					0.00000	99.97723				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	94.39685				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.72500	103.31621	9.72500	103.28904				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	101.38125				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	101.27751				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	101.01222				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	101.10369				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.45857				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	99.99239				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	101.08162				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2023 Spot Bond					0.00000	102.04891				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	93.73536				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	99.82622				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61 On 28/02/2024 Spot Bond					0.00000	100.49434				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61 On 11/05/2023 Spot Bond					0.00000	100.83188				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62 On 21/12/2026 Spot Bond					0.00000	99.83242				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN62: On 28/02/2024 Spot Bond					0.00000	100.41550				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.67688				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	99.84395				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	99.83300				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.24986				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.99458				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.05197				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.42573				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.94823				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.41087				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.47960				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	102.72180				0.00	0	
Total ASN669 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.80173				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	99.83801				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	99.83316				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	100.41603				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	94.64854				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.94005				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.92379				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.03787				0.00	1,000,000,000	500,000,000
Total ASN693 SPOT										0.00	1,000,000,000	500,000,000
Total For ASN693										0.00	1,000,000,000	500,000,000
ASN69: On 31/01/2030 Spot Bond					0.00000	101.25259				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.03759				0.00	1,000,000,000	500,000,000
Total ASN695 SPOT										0.00	1,000,000,000	500,000,000
Total For ASN695										0.00	1,000,000,000	500,000,000
ASN70: On 20/06/2026 Spot Bond					0.00000	99.84933				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.84852				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.28098				0.00	0	80,000,00
Total ASN703 SPOT										0.00	0	80,000,00
Total For ASN703										0.00	0	80,000,00
ASN70: On 09/11/2026 Spot Bond					0.00000	100.75371				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.93062				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.51054				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.96868				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	99.96940				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	101.56708				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.04957				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.23778				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	101.01046				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.38902				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN73: On 31/03/2026 Spot Bond					0.00000	101.96278				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	99.85338				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	99.85176				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	95.77314				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.96844				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	99.79302				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	99.80145				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			10.00884	10.00884	10.00884	101.39738				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	99.96958				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.46000	10.46000	10.46000	103.47381				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.06975				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.96251				0.00	0	
Total ASN804 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	100.96372				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 15/03/2023 Spot Bond					0.00000	99.25447				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN807 On 21/12/2026 Spot Bond					0.00000	99.84126				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN808 On 06/04/2025 Spot Bond					0.00000	101.74808				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN818 On 02/04/2026 Spot Bond					0.00000	101.64938				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN820 On 08/04/2025 Spot Bond					0.00000	101.35484				0.00	0	90,000,00
Total ASN821 SPOT										0.00	0	90,000,00
Total For ASN821										0.00	0	90,000,00
ASN821 On 08/04/2025 Spot Bond					0.00000	101.86079				0.00	0	90,000,00
Total ASN822 SPOT										0.00	0	90,000,00
Total For ASN822										0.00	0	90,000,00
ASN822 On 31/01/2037 Spot Bond					0.00000	98.40207				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN823 On 08/04/2025 Spot Bond					0.00000	101.41863				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	101.65945				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	101.65591				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN826 On 14/04/2027 Spot Bond					0.00000	101.54197				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.36780				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.36780				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.06987				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	99.91277				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.15771				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.15037				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	101.15037				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	101.13706				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	108.88827				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN84: On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.05463				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.04866				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	99.85347				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	99.85038				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	100.38909				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	101.33470				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	100.95910				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	110.81000				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	104.85918				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.02723				0.00	0	
Total ASN864 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.02723				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.01302				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	99.99988				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	99.99988				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	101.91157				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	99.83471				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	99.83250				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	99.83411				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	100.92551				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	100.03230				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	101.30057				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	101.88978				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN887 On 15/09/2028 Spot Bond					0.00000	99.97413				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN888 On 31/01/2024 Spot Bond			11.45500	108.67942	11.45500	104.41944				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN907 On 20/06/2027 Spot Bond					0.00000	99.83572				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN903 On 31/01/2030 Spot Bond					0.00000	100.90293				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN904 On 20/06/2026 Spot Bond					0.00000	99.85500				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN911 On 31/07/2027 Spot Bond					0.00000	100.39659				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN914 On 31/08/2027 Spot Bond					0.00000	100.40407				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN916 On 31/07/2027 Spot Bond					0.00000	100.39659				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN917 On 31/07/2027 Spot Bond					0.00000	100.38910				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN918 On 31/08/2027 Spot Bond					0.00000	100.39284				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN919 On 31/08/2027 Spot Bond					0.00000	100.39846				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN92(On 31/08/2027 Spot Bond					0.00000	100.39284				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92(On 31/08/2027 Spot Bond					0.00000	100.39846				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	99.82406				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	99.81908				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93(On 20/12/2025 Spot Bond					0.00000	99.84038				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93(On 06/02/2023 Spot Bond					0.00000	101.29947				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	99.75659				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	99.82856				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93(On 31/01/2030 Spot Bond					0.00000	101.00661				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	99.83901				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	99.84497				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94(On 20/12/2025 Spot Bond					0.00000	99.85010				0.00	0	
Total ASN943 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN943										0.00	0	
ASN94 On 20/12/2027 Spot Bond					0.00000	99.82052				0.00	2,500,000,000	1,250,000,000
Total ASN944 SPOT										0.00	2,500,000,000	1,250,000,000
Total For ASN944										0.00	2,500,000,000	1,250,000,000
ASN94 On 20/06/2027 Spot Bond					0.00000	99.85468				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95 On 20/06/2027 Spot Bond					0.00000	99.85347				0.00	6,000,000,000	6,000,000,000
Total ASN950 SPOT										0.00	6,000,000,000	6,000,000,000
Total For ASN950										0.00	6,000,000,000	6,000,000,000
ASN95 On 31/08/2027 Spot Bond					0.00000	100.38910				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95 On 31/07/2027 Spot Bond					0.00000	100.97550				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95 On 20/12/2027 Spot Bond					0.00000	99.83097				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95 On 20/12/2025 Spot Bond					0.00000	99.84880				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95 On 20/12/2024 Spot Bond					0.00000	99.85838				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96 On 30/09/2027 Spot Bond					0.00000	100.49228				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96 On 07/12/2027 Spot Bond					0.00000	66.46923				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.60171				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.46500	100.01580	7.46500	99.99567				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.26060				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.15170				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	101.31435				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.64309				0.00	0	1,000,000,00
Total BAW38 SPOT										0.00	0	1,000,000,00
Total For BAW38										0.00	0	1,000,000,00
BAWGL On 22/08/2025 Spot Bond					0.00000	100.43569				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.58672				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.20500	12.20500	12.20500	102.39981				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.43578				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	102.31256				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	102.51215				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.70397				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA82 On 30/09/2023 Spot Bond					0.00000	102.42715				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	102.31995				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	102.43853				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	104.54948				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.55929				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	102.39445				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	102.16769				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	102.21828				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	102.16717				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.97074				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	102.14689				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	101.32823				0.00	0	
Total BAYA96 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	102.32109				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	102.32019				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA99 On 30/09/2027 Spot Bond					0.00000	102.24894				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	102.57546				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	102.75476				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.62687				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	102.57582				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	102.55564				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	102.57546				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB24 On 30/09/2024 Spot Bond					0.00000	102.57582				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB25 On 30/09/2025 Spot Bond					0.00000	100.55312				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.31000	9.31000	9.31000	96.32983				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.85803				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	99.87589				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.83216				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	80.14060				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.70960				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	77.65839				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX42 On 31/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total BDX42 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For BDX42									10,000,000,000,000.00	20,000,000,000	20,000,000,000	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.57619				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.98753				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.98061				0.00	0	90,000,000
Total BID10 SPOT										0.00	0	90,000,000
Total For BID10										0.00	0	90,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID11 On 15/11/2023 Spot Bond			8.34500	101.86847	8.34500	101.84546				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.41793				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.26751				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	99.71308				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	99.70649				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.03422				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.52864				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.96600				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	95.64700				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	67.65200				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	49.57900				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BNPP13										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.55939				0.00	0	80,000,00
Total BPPF13 SPOT										0.00	0	80,000,00
Total For BPPF13										0.00	0	80,000,00
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.37408				0.00	0	374,000,00
Total BPPF20 SPOT										0.00	0	374,000,00
Total For BPPF20										0.00	0	374,000,00
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.43395				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.54819				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.45014				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.82850				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.54698				0.00	200,000,000	100,000,00
Total BPPF32 SPOT										0.00	200,000,000	100,000,00
Total For BPPF32										0.00	200,000,000	100,000,00
BPPF3: On 10/05/2023 Spot Bond					0.00000	100.72837				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	100.59853				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	100.58798				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	101.73960				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	101.06507				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA100 On 30/09/2026 Spot Bond					0.00000	100.46072				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	100.45091				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.75934				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.71676				0.00	0	190,000,00
Total CBL30 SPOT										0.00	0	190,000,00
Total For CBL30										0.00	0	190,000,00
CBL31 On 21/11/2025 Spot Bond					0.00000	100.39452				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.80500	101.61156	8.80500	101.58764				0.00	0	501,247,50
Total CCT01 SPOT										0.00	0	501,247,50
Total For CCT01										0.00	0	501,247,50
CCT02 On 12/06/2024 Spot Bond			9.10500	103.52248	9.10500	103.49715				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.65500	105.75069	9.65500	105.72314				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.69500	10.69500	10.69500	102.25863				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.15055				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR46 On 28/02/2023 Spot Bond					0.00000	100.48500				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.50830				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.42073				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.48956				0.00	800,000,000	400,000,000
Total CGR51 SPOT										0.00	800,000,000	400,000,000
Total For CGR51										0.00	800,000,000	400,000,000
CGR52 On 30/06/2025 Spot Bond					0.00000	102.17480				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	103.74451	4.77000	102.66100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.52800				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.77544				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.36000	103.86287	9.36000	103.83664				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	108.05528	8.70700	106.58100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.97828				0.00	0	
Total CLN366 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	102.30956				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			11.29500	101.61594	11.29500	101.58511				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	111.91369	6.50000	105.50200				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.61400				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.49000	156.00856	6.49000	155.97676				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			8.60000	149.56431	8.60000	149.52557				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49 On 04/09/2024 Spot Bond			9.00500	104.47116	9.00500	104.44574				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	101.51250				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.55379				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.20891				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	99.83923				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 15/03/2025 Spot Bond				100.00000	0.00000	99.97503				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/04/2023 Spot Bond				100.00000	0.00000	100.95296				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2024 Spot Bond					0.00000	99.51499				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.04805				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.39668				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/03/2023 Spot Bond				100.00000	0.00000	100.11682				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN526 On 24/04/2023 Spot Bond					0.00000	101.30612				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN528 On 26/04/2023 Spot Bond					0.00000	101.15867				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.08395				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN529 On 25/11/2024 Spot Bond					0.00000	99.86341				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.04805				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	99.84651				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN534 On 18/07/2025 Spot Bond					0.00000	101.30458				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.53500	103.78827	10.53500	103.75933				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.92627				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	101.07493				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.46448				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	153.42900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	102.46770				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			10.00500	103.17523	10.00500	103.14786				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			10.05500	102.14180	10.05500	102.11412				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			10.14500	100.94454	10.14500	100.91694				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			10.19500	10.19500	10.19500	314.98236				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.61734				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.60432				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.39216				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.58259				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	132.31800				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.69574				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.50500	100.17386	10.50500	100.03273				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.00500	101.29081	10.00500	101.26349				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.97825				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.51669				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.79532				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.23029				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.66451				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.23500	100.26347	10.23500	100.23583				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.62869				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.66718				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	99.97583				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	99.83673				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.26562				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.70635				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.70785				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	99.86458				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN584 On 18/04/2024 Spot Bond					0.00000	101.27746				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	100.58737				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.01051				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	103.44289				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	99.87952				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.65480				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.63744				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.91000	154.69963	4.91000	124.15099				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.69311				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2024 Spot Bond					0.00000	101.86255				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.38677				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.47500	9.47500	9.47500	99.94798				0.00	0	
Total CLN597 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.63760				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.04594				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	99.87952				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	99.87952				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.51200				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			9.06000	9.06000	9.06000	102.62179				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.72793				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	99.91361				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	104.09978				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.32263				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.42002				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.63500	101.03290	9.63500	101.00715				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	101.08010				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	103.24690				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.17631				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.53193				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	98.55200				0.00	0	56,000,00
Total CLN616 SPOT										0.00	0	56,000,00
Total For CLN616										0.00	0	56,000,00
CLN617 On 20/12/2024 Spot Bond					0.00000	103.39828				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	102.04210				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.39421				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.96365				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62 On 28/10/2024 Spot Bond					0.00000	101.39394				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62 On 20/12/2024 Spot Bond					0.00000	98.61900				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62 On 25/01/2023 Spot Bond					0.00000	101.08851				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			7.65500	103.60909	7.65500	103.58755				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	100.50013				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	99.49837				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			13.11000	61.17136	13.11000	80.67033				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2024 Spot Bond					0.00000	100.69840				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			10.70500	100.27365	10.70500	100.24524				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.49826				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.65583				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.75178				0.00	0	
Total CLN633 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN633										0.00	0	
CLN63 On 09/11/2024 Spot Bond					0.00000	100.72892				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	102.80934				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.42560				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.49639				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2023 Spot Bond					0.00000	100.57244				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.53369				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	101.20914				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.42747				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	99.88094				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	101.11761				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	99.88080				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.61197				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.34785				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.49639				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.49639				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	99.93900				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	102.12845				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	102.08892				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	102.31454				0.00	0	140,000,00
Total CLN658 SPOT										0.00	0	140,000,00
Total For CLN658										0.00	0	140,000,00
CLN658 On 20/06/2023 Spot Bond					0.00000	101.17300				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	101.02900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	121.21400				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN664 On 20/12/2023 Spot Bond					0.00000	145.82200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.45860				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.88288				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.57839				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	102.77749				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	100.97553				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.41432				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.53990				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.45647	159.29266	5.45647	129.43004				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			5.45647	159.29266	5.45647	129.43088				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.54921				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.57404				0.00	0	
Total CLN677 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN677										0.00	0	
CLN67: On 21/12/2026 Spot Bond					0.00000	101.82310				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68: On 28/02/2023 Spot Bond					0.00000	100.40681				0.00	0	70,000,00
Total CLN680 SPOT										0.00	0	70,000,00
Total For CLN680										0.00	0	70,000,00
CLN68: On 19/08/2025 Spot Bond					0.00000	102.35422				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68: On 07/12/2023 Spot Bond					0.00000	100.16786				0.00	0	40,000,00
Total CLN682 SPOT										0.00	0	40,000,00
Total For CLN682										0.00	0	40,000,00
CLN68: On 21/06/2023 Spot Bond					0.00000	101.76353				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	101.80031				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68: On 12/02/2025 Spot Bond					0.00000	100.78964				0.00	0	130,000,00
Total CLN685 SPOT										0.00	0	130,000,00
Total For CLN685										0.00	0	130,000,00
CLN68: On 21/12/2026 Spot Bond					0.00000	102.05279				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68: On 21/06/2025 Spot Bond					0.00000	102.05258				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69: On 21/12/2026 Spot Bond					0.00000	104.18110				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69: On 26/09/2023 Spot Bond					0.00000	101.75569				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69: On 21/06/2023 Spot Bond					0.00000	101.85776				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.69172				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	87.30203				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	85.80157				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	106.06641				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.32816				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.63436				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.91053				0.00	0	80,000,00
Total CLN704 SPOT										0.00	0	80,000,00
Total For CLN704										0.00	0	80,000,00
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.85989				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.58645				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.67173				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.82525				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN71(On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.21055				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.45188				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.03234				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.54333				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.83444				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.83444				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.83444				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.25568				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.04399				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.25922				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.57959				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.29920				0.00	0	
Total CLN722 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN722										0.00	0	
CLN72: On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.28527				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	101.72191				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	101.72191				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	101.72191				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	101.74487				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	101.74487				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	101.74487				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73: On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.76732				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73: On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.79810				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73: On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.43200				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN73: On 21/12/2027 Spot Bond					0.00000	101.85752				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN73: On 11/09/2026 Spot Bond					0.00000	100.04453				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	96.51719				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	102.23758				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	102.53627				0.00	2,560,000,000	1,280,000,000
Total CLN738 SPOT										0.00	2,560,000,000	1,280,000,000
Total For CLN738										0.00	2,560,000,000	1,280,000,000
CLN738 On 20/06/2026 Spot Bond					0.00000	112.87700				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	95.24680				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.49018				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	102.02797				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	103.76842				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	96.32500				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.29067				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.40160				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN747 On 21/12/2022 Spot Bond					0.00000	101.85770				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	101.05781				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.04667				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	101.54923				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.72179				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	101.15714				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.78919				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	101.71933				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.88363				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.69021				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	101.07528				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	94.95673				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	102.72179				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	99.76737				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	106.27438				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	102.06885				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	83.58578				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	89.17197				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.43045				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.08952				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			7.76000	7.76000	7.76000	119.59268				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.37033				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.42276				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.94464				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.95060				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	103.35395				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN787 On 31/01/2027 Spot Bond					0.00000	100.98038				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	100.99349				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	101.91157				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	101.67377				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	101.91157				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	108.72500				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	108.55767				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	101.06392				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	97.73900				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.06392				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	102.01229				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	101.06392				0.00	0	
Total CLN795 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.91164				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.06392				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.06407				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	101.06957				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	101.06957				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.39090				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	88.52579				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.95417				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	101.34254				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.07564				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.39291				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.99230				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	101.73121				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			9.31000	96.35392	9.31000	96.32983				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	101.74258				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	101.30147				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 31/01/2025 Spot Bond					0.00000	101.06392				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	101.06414				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	101.07564				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.94465				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	101.06392				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	101.06414				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN82 On 31/05/2025 Spot Bond					0.00000	101.91164				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN82 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN82 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	101.06414				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	101.06414				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN82 On 31/07/2027 Spot Bond					0.00000	101.06379				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	101.06414				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN82 On 31/08/2024 Spot Bond					0.00000	89.50446				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN82 On 31/01/2025 Spot Bond					0.00000	101.06392				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN83 On 31/07/2026 Spot Bond					0.00000	104.82926				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN83 On 31/05/2025 Spot Bond					0.00000	100.32412				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN83 On 31/07/2027 Spot Bond					0.00000	101.06379				0.00	0	
Total CLN832 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN832									0.00	0	
CLN83: On 31/01/2030 Spot Bond			9.61500	9.61500	9.61500	101.32579			0.00	0	
Total CLN833 SPOT									0.00	0	
Total For CLN833									0.00	0	
CLN83: On 31/08/2025 Spot Bond					0.00000	100.38895			0.00	0	
Total CLN834 SPOT									0.00	0	
Total For CLN834									0.00	0	
CLN83: On 31/08/2026 Spot Bond					0.00000	100.38909			0.00	0	
Total CLN835 SPOT									0.00	0	
Total For CLN835									0.00	0	
CLN83: On 31/08/2027 Spot Bond					0.00000	100.38910			0.00	0	
Total CLN836 SPOT									0.00	0	
Total For CLN836									0.00	0	
CLN83: On 31/08/2029 Spot Bond					0.00000	100.38901			0.00	0	
Total CLN837 SPOT									0.00	0	
Total For CLN837									0.00	0	
CLN83: On 31/03/2027 Spot Bond					0.00000	101.91164			0.00	0	
Total CLN838 SPOT									0.00	0	
Total For CLN838									0.00	0	
CLN83: On 20/06/2027 Spot Bond					0.00000	101.83303			0.00	0	
Total CLN839 SPOT									0.00	0	
Total For CLN839									0.00	0	
CLN84: On 02/05/2023 Spot Bond					0.00000	101.81396			0.00	0	
Total CLN840 SPOT									0.00	0	
Total For CLN840									0.00	0	
CLN84: On 20/07/2026 Spot Bond					0.00000	97.39700			0.00	0	
Total CLN841 SPOT									0.00	0	
Total For CLN841									0.00	0	
CLN84: On 20/07/2026 Spot Bond					0.00000	96.75400			0.00	0	
Total CLN842 SPOT									0.00	0	
Total For CLN842									0.00	0	
CLN84: On 20/07/2026 Spot Bond					0.00000	97.25200			0.00	0	
Total CLN843 SPOT									0.00	0	
Total For CLN843									0.00	0	
CLN84: On 07/09/2026 Spot Bond					0.00000	100.17334			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	101.70948				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	101.73008				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	101.91164				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	101.91164				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	101.91128				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	101.14156				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	102.26816				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	101.84930				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	101.94694				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	102.09338				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	102.13986				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN856 On 23/09/2026 Spot Bond					0.00000	102.14862				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	101.55586				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	85.31926				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	101.06414				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.96553				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN862 On 20/06/2027 Spot Bond					0.00000	101.82605				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	100.02762				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	114.97532				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	103.23000				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	104.81900				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	101.18887				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	88.15335				0.00	0	
Total CLN868 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.92096				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.93275				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	100.92679				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	84.64852				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	100.38895				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	101.88417				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	101.34632				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	101.34632				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN877 On 24/04/2023 Spot Bond					0.00000	100.96846				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN878 On 31/01/2030 Spot Bond					0.00000	100.91842				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	101.63760				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN880 On 02/04/2026 Spot Bond					0.00000	101.62777				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	86.26476				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	100.91485				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	85.02930				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.82062				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.82062				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	83.64159				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	83.79074				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.76500	5.76500	5.76500	122.49625				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	101.98321				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN892 On 20/12/2027 Spot Bond					0.00000	101.85037				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN893 On 31/07/2025 Spot Bond					0.00000	101.06414				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN894 On 20/12/2025 Spot Bond					0.00000	101.72473				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN895 On 31/08/2025 Spot Bond					0.00000	100.38895				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN896 On 30/09/2027 Spot Bond					0.00000	101.75873				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN897 On 02/04/2026 Spot Bond					0.00000	101.48554				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN898 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	65.86535				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN900 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	65.37314				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN901 On 20/12/2027 Spot Bond			11.68000	11.68000	11.68000	107.40734				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN902 On 20/12/2027 Spot Bond					0.00000	101.46100				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN903 On 20/12/2027 Spot Bond			11.09000	11.09000	11.09000	101.71123				0.00	0	
Total CLN903 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For CLN903										0.00	0	
CLN90 On 15/09/2029 Spot Bond					0.00000	99.97154				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN90 On 20/12/2029 Spot Bond					0.00000	101.12054				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN90 On 20/12/2027 Spot Bond					0.00000	101.04179				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN90 On 20/12/2027 Spot Bond					0.00000	101.10363				0.00	2,400,000,000	1,200,000,000
Total CLN907 SPOT										0.00	2,400,000,000	1,200,000,000
Total For CLN907										0.00	2,400,000,000	1,200,000,000
CLN90 On 20/12/2027 Spot Bond					0.00000	100.94000				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN90 On 20/12/2027 Spot Bond					0.00000	100.43300				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.97500	101.33901	9.97500	101.31257				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.29500	100.24137	11.29500	100.21128			2,753,458,956,000.00		243,776,800	121,888,400
Total COJ08 SPOT									2,753,458,956,000.00		243,776,800	121,888,400
Total For COJ08									2,753,458,956,000.00		243,776,800	121,888,400
COJG0 On 09/06/2024 Spot Bond			11.06500	98.98245	11.06500	98.95316				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.44000	101.68834	9.44000	101.66276				0.00	0	41,452,900
Total COT01 SPOT										0.00	0	41,452,900
Total For COT01										0.00	0	41,452,900
COT02 On 03/04/2028 Spot Bond			13.06500	91.29145	13.06500	91.25971				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.65500	91.55175	11.65500	91.52326				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.44265				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.40500	10.40500	10.40500	100.74423				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.29671				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.61828				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.00151				0.00	0	210,000,00
Total DSY06 SPOT										0.00	0	210,000,00
Total For DSY06										0.00	0	210,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	100.43180				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.62068				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.57298				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	99.99998				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	99.99985				0.00	0	120,000,00
Total DTF004 SPOT										0.00	0	120,000,00
Total For DTF004										0.00	0	120,000,00
DV23 On 27/02/2023 Spot Bond			7.10500	103.50899	7.10500	103.48913			284,200,000,000,000.00	40,000,000,000	41,030,000,00	
Total DV23 SPOT									14,200,000,000,000.00	40,000,000,000	41,030,000,00	
Total For DV23									14,200,000,000,000.00	40,000,000,000	41,030,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV23/R On 27/02/2023 Spot Bond			100.00000	87.30068	100.00000	87.10227				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	87.30068	100.00000	87.10227				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.52500	103.28730	9.52500	103.26118				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	103.10721	9.69000	103.08070				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.10721	9.69000	103.08070				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.60500	99.52957	10.60500	99.50163				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.71500	96.27134	11.71500	96.24156				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	103.23755	10.10000	103.20991				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.23755	10.10000	103.20991				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.22226				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.62443				0.00	0	350,000,00
Total DVF25 SPOT										0.00	0	350,000,00
Total For DVF25										0.00	0	350,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	99.37687				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.67833				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	99.97475				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.28963				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.63120				0.00	0	13,500,000.00
Total DVFB26 SPOT										0.00	0	13,500,000.00
Total For DVFB26										0.00	0	13,500,000.00
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.85533				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.47087				0.00	0	790,000.00
Total DVFB28 SPOT										0.00	0	790,000.00
Total For DVFB28										0.00	0	790,000.00
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.88979				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.26241				0.00	0	430,000.00
Total DVFB30 SPOT										0.00	0	430,000.00
Total For DVFB30										0.00	0	430,000.00
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.83867				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.62349				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	99.97322				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.91500	103.69704	8.91500	103.67205				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.85500	114.96361	5.85500	114.94179				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.59000	101.36228	5.59000	101.34401				0.00	0	
Total EL037 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	149.20158	2.25000	149.18797				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.98000	153.45552	4.98000	153.43000				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.94500	138.28432	4.94500	138.26147				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.95000	134.45833	4.95000	134.43637				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.67500	116.74942	5.67500	116.72792				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.56000	103.99142	5.56000	103.97276				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	149.20158	2.25000	149.18797				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	171.66228				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	168.87935				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	158.07808				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	131.34124				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	130.43007				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 28/07/2025 Spot Bond					0.00000	127.12788				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	118.18320				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 15/04/2024 Spot Bond					0.00000	113.78056				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	115.59316				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	95.71271				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 17/02/2023 Spot Bond					0.00000	102.01957				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN016 On 08/03/2023 Spot Bond					0.00000	102.62453				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN017 On 12/05/2023 Spot Bond					0.00000	105.52239				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN018 On 02/04/2027 Spot Bond					0.00000	104.03865				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN019 On 20/09/2027 Spot Bond					0.00000	103.78367				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.71500	100.27905	10.71500	100.25015				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
EMM04 On 16/05/2028 Spot Bond			12.71500	12.71500	12.71500	92.57043				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.76500	12.76500	12.76500	96.36572				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.80500	10.80500	10.80500	99.09633				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.80500	10.80500	10.80500	103.90831				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.76000	12.76000	12.76000	99.87503				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.92500	11.92500	11.92500	96.41869				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.26000	15.26000	15.26000	89.45072				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.50268				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.16878				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.02321				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.30758				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.40582				0.00	0	
Total EPF022 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EPF022										0.00	0	
EPF02: On 07/09/2026 Spot Bond					0.00000	100.17521				0.00	0	50,000,00
Total EPF023 SPOT										0.00	0	50,000,00
Total For EPF023										0.00	0	50,000,00
EPF02: On 14/03/2025 Spot Bond					0.00000	99.99998				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF02: On 12/09/2025 Spot Bond					0.00000	100.04657				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF02: On 10/11/2025 Spot Bond					0.00000	100.66766				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	100.00009				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC5: On 10/11/2023 Spot Bond					0.00000	100.63092				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	100.64480				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	101.48008				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	100.88227				0.00	0	90,000,00
Total EQT005 SPOT										0.00	0	90,000,00
Total For EQT005										0.00	0	90,000,00
EQT00: On 30/10/2023 Spot Bond					0.00000	100.92925				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	99.81407				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	101.39910				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01(On 12/11/2024 Spot Bond					0.00000	100.73777				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01(On 11/11/2023 Spot Bond					0.00000	100.58938				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01(On 11/11/2025 Spot Bond					0.00000	100.62340				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01(On 11/11/2027 Spot Bond					0.00000	100.63501				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B(On 17/05/2025 Spot Bond					0.00000	100.53887				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B(On 17/05/2027 Spot Bond					0.00000	100.56093				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C(On 17/05/2025 Spot Bond					0.00000	100.54981				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C(On 17/05/2027 Spot Bond					0.00000	100.57188				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2(On 17/08/2023 Spot Bond					0.00000	100.55009				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2(On 17/05/2025 Spot Bond					0.00000	100.56728				0.00	0	300,000,00
Total ERSA29 SPOT										0.00	0	300,000,00
Total For ERSA29										0.00	0	300,000,00
ERSA3(On 17/05/2027 Spot Bond					0.00000	100.54633				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
ES23 On 25/01/2023 Spot Bond			7.60500	104.11063	7.60500	104.08912			7,605,000,000,000.00	1,000,000,000	1,000,000,000
Total ES23 SPOT									7,605,000,000,000.00	1,000,000,000	1,000,000,000
Total For ES23									7,605,000,000,000.00	1,000,000,000	1,000,000,000
ES23/R On 25/01/2023 Spot Bond			10.00000	103.83365	10.00000	103.80552			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.72500	96.39112	9.72500	96.36598			1,402,537,555,000.00	144,219,800	2,471,969,700
Total ES26 SPOT									1,402,537,555,000.00	144,219,800	2,471,969,700
Total For ES26									1,402,537,555,000.00	144,219,800	2,471,969,700
ES26/R On 02/04/2026 Spot Bond			7.85000	101.57768	7.85000	101.55619			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			12.48000	72.81474	12.41000	73.11385			28,094,711,424,000.00	2,251,178,800	2,043,029,800
Total ES33 SPOT									28,094,711,424,000.00	2,251,178,800	2,043,029,800
Total For ES33									28,094,711,424,000.00	2,251,178,800	2,043,029,800
ES33/R On 15/09/2033 Spot Bond			7.50000	101.86810	7.50000	101.84739			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.71500	71.06289	12.64000	71.44056			97,826,954,359,000.00	7,693,822,600	7,603,462,000
Total ES42 SPOT									97,826,954,359,000.00	7,693,822,600	7,603,462,000
Total For ES42									97,826,954,359,000.00	7,693,822,600	7,603,462,000
ES42/R On 25/04/2042 Spot Bond			8.50000	101.17315	8.50000	101.15001			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.75000	11.75000	11.75000	97.38611			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.40000	14.40000	14.40000	91.47640			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.05207			0.00	1,200,000	490,300,000
Total EXX05 SPOT									0.00	1,200,000	490,300,000
Total For EXX05									0.00	1,200,000	490,300,000
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.58124			0.00	0	
Total FIFB17 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.92925				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	102.10706				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.43169				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.91870				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.50714				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.41079				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.43467				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.44066				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.22354				0.00	4,400,000	5,731,100,00
Total FRB24 SPOT										0.00	4,400,000	5,731,100,00
Total For FRB24										0.00	4,400,000	5,731,100,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.47241				0.00	4,000,000	501,000,00
Total FRB25 SPOT										0.00	4,000,000	501,000,00
Total For FRB25										0.00	4,000,000	501,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.31180				0.00	0	50,000,00

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 FRB26 SPOT										0.00	0	50,000,00
Total For FRB26										0.00	0	50,000,00
FRB27 On 03/06/2026 Spot Bond			9.38500	102.66513	9.38500	102.63928				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.18468				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.75908				0.00	400,000,000	200,000,00
Total FRB29 SPOT										0.00	400,000,000	200,000,00
Total For FRB29										0.00	400,000,000	200,000,00
FRB30 On 19/04/2026 Spot Bond			9.30500	98.01661	9.30500	97.99212				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.09553				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.77264				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	101.80410				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	100.34529				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.77000	322.48178	4.77000	322.43022				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.81500	3.81500	3.81500	164.66749				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.64000	212.26372	4.64000	212.23053				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI29 On 31/03/2029 Spot Bond			5.33000	5.33000	5.33000	111.41801				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.56000	5.56000	5.56000	224.54004				0.00	0	1,000,000,00
Total FRBI33 SPOT										0.00	0	1,000,000,00
Total For FRBI33										0.00	0	1,000,000,00
FRBI46 On 31/03/2046 Spot Bond			5.69000	95.35622	5.69000	95.33861				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.77000	94.86495	5.77000	94.84742				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.89000	8.89000	8.89000	85.14671				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.90000	8.90000	8.90000	84.27649				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			5.09000	5.09000	5.09000	160.45121				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC256 On 17/07/2027 Spot Bond					0.00000	102.59846				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	101.45443				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond					0.00000	101.00988				0.00	0	
Total FRC271 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			10.08900	10.08900	10.08900	103.44807				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.98902				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.55000	6.55000	6.55000	123.20386				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.84285				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.80948				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.38000	6.38000	6.38000	120.97478				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.79600				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.60618				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.61430				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	102.46961				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.69729				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.11351				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.39677				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.29068				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.42006				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.22413				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.76804				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.96098				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	102.10521				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	101.90409				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	99.97442				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.96615				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.94238				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31: On 20/12/2026 Spot Bond					0.00000	102.10494				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	102.23175				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	101.97704				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.55902				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	102.11678				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.73492				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	100.64333				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	101.90236				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	100.39944				0.00	0	56,000,00
Total FRC339 SPOT										0.00	0	56,000,00
Total For FRC339										0.00	0	56,000,00
FRC34: On 20/02/2024 Spot Bond					0.00000	100.67236				0.00	0	120,000,00
Total FRC340 SPOT										0.00	0	120,000,00
Total For FRC340										0.00	0	120,000,00
FRC34: On 20/12/2024 Spot Bond					0.00000	102.40265				0.00	0	
Total FRC341 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	101.81161				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	102.22562				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	102.83292				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.25747				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.04664				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.01132				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	100.37054				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	101.19801				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.18496				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.09584				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.06444				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	101.07301				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.08779				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC361 On 31/01/2024 Spot Bond					0.00000	100.98297				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC362 On 31/03/2023 Spot Bond					0.00000	101.67408				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC363 On 01/08/2026 Spot Bond					0.00000	100.84102				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC364 On 28/02/2024 Spot Bond					0.00000	100.81344				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC365 On 31/08/2024 Spot Bond					0.00000	101.10695				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	93.38015				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC368 On 31/05/2024 Spot Bond					0.00000	100.38777				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	92.08872				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	92.25303				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37: On 25/04/2023 Spot Bond					0.00000	101.18503				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.18096				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	93.76462				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.26320				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.30767				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.14337				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.81904				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	102.19977				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	102.00035				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.54175				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.54175				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.51997				0.00	0	260,000,00
Total FRC386 SPOT										0.00	0	260,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For FRC386										0.00	0	260,000,00
FRC38: On 16/02/2025 Spot Bond					0.00000	100.51997				0.00	0	260,000,00
Total FRC387 SPOT										0.00	0	260,000,00
Total For FRC387										0.00	0	260,000,00
FRC38: On 07/12/2023 Spot Bond					0.00000	100.46140				0.00	0	300,000,00
Total FRC388 SPOT										0.00	0	300,000,00
Total For FRC388										0.00	0	300,000,00
FRC38: On 30/04/2027 Spot Bond					0.00000	101.06418				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	101.21759				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	101.65823				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	100.75076				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	102.01317				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	101.06414				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	101.18121				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			14.57500	14.57500	14.57500	99.91320				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	101.25162				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	101.33926				0.00	0	

Contract 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	101.41526				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40(On 19/01/2027 Spot Bond			11.02000	11.02000	11.02000	102.52214				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40(On 20/06/2027 Spot Bond					0.00000	102.61624				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40(On 19/05/2026 Spot Bond					0.00000	100.66408				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40(On 19/05/2026 Spot Bond			13.27500	13.27500	13.27500	100.02428				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40(On 19/01/2027 Spot Bond			11.01500	11.01500	11.01500	104.71497				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40(On 06/07/2027 Spot Bond					0.00000	101.86475				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40(On 13/10/2026 Spot Bond					0.00000	101.54384				0.00	2,400,000,000	1,200,000,000
Total FRC407 SPOT										0.00	2,400,000,000	1,200,000,000
Total For FRC407										0.00	2,400,000,000	1,200,000,000
FRC40(On 23/09/2025 Spot Bond					0.00000	102.40172				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40(On 23/09/2025 Spot Bond			11.46500	11.46500	11.46500	101.75648				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41(On 30/04/2027 Spot Bond					0.00000	101.06418				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	

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 30/04/2025 Spot Bond					0.00000	101.14697				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.42280				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	101.19088				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.46538				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	100.40820				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	102.53099				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	101.14686				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.42132				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	101.18166				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 30/04/2026 Spot Bond					0.00000	101.06418				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	102.26816				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	102.31071				0.00	0	
Total FRC422 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	102.31071				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	100.39698				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	101.06408				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	101.91911				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	102.02138				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 21/06/2027 Spot Bond					0.00000	102.05056				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	101.06424				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	101.14272				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.38918				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	101.06411				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.38918				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.40791				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC434 On 20/11/2026 Spot Bond					0.00000	100.43246				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC435 On 21/06/2027 Spot Bond					0.00000	102.04689				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC436 On 31/01/2030 Spot Bond			9.90500	9.90500	9.90500	104.14999				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC437 On 31/08/2027 Spot Bond					0.00000	99.96365				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC438 On 31/08/2027 Spot Bond					0.00000	99.95983				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC439 On 31/07/2025 Spot Bond					0.00000	101.15339				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC440 On 31/08/2027 Spot Bond					0.00000	100.39293				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC441 On 31/08/2027 Spot Bond					0.00000	100.39293				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC442 On 20/12/2027 Spot Bond					0.00000	101.43558				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC443 On 23/09/2026 Spot Bond					0.00000	101.33709				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC444 On 28/10/2023 Spot Bond					0.00000	101.03748				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC44 On 31/08/2027 Spot Bond					0.00000	100.38918				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44 On 15/03/2028 Spot Bond					0.00000	99.97240				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.21500	107.56599	5.21500	107.54741				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.44000	115.76359	5.44000	115.74319				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.35829				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.99426				0.00	0	10,050,000.00
Total FRJ24 SPOT										0.00	0	10,050,000.00
Total For FRJ24										0.00	0	10,050,000.00
FRJ25 On 09/03/2025 Spot Bond					0.00000	101.81694				0.00	0	330,000.00
Total FRJ25 SPOT										0.00	0	330,000.00
Total For FRJ25										0.00	0	330,000.00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.74198				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.19499				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.10307				0.00	0	150,000.00
Total FRJ27S SPOT										0.00	0	150,000.00
Total For FRJ27S										0.00	0	150,000.00
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.60434				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.21318				0.00	0	
Total FRJ29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRJ29										0.00	0	
FRJ29 On 20/04/2029 Spot Bond					0.00000	101.07827				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.68862				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			5.10800	5.10800	5.10800	99.72799				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.41000	5.41000	5.41000	116.15444				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.75794				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.55000	114.27060	5.55000	114.25014				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.57500	224.28564	5.57500	224.24491				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.69000	112.40377	5.69000	112.38323				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.57500	5.57500	5.57500	224.24491				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			4.99000	160.80338	4.99000	160.77696				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	114.88761	3.70500	114.87265				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.49000	115.08208	5.49000	115.06164				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.69500	221.94156	5.69500	221.90054				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.74500	220.97348	5.74500	220.93236				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12(On 31/01/2025 Spot Bond			4.17000	163.50300	4.17000	163.47970				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.77500	220.39503	5.77500	220.35385				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12(On 31/01/2038 Spot Bond			5.69000	112.40377	5.69000	112.38323				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12(On 31/03/2028 Spot Bond			5.08000	207.81888	5.08000	207.78394				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12(On 31/01/2038 Spot Bond			6.44000	103.00759	6.44000	102.98673				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12(On 31/03/2028 Spot Bond			5.29000	205.73528	5.29000	205.69954				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13(On 31/03/2028 Spot Bond			5.35000	205.14440	5.35000	205.10841				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13(On 07/12/2033 Spot Bond			6.28500	210.83271	6.28500	210.79043				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13(On 31/01/2038 Spot Bond			6.39000	103.60361	6.39000	103.58276				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS135 On 31/01/2038 Spot Bond			5.69000	5.69000	5.69000	112.38323				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.67000	112.66821	5.67000	112.64766				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			5.16000	207.02229	5.16000	206.98702				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			6.05500	215.08247	6.05500	215.04066				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.29000	205.73528	5.29000	205.69954				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.29000	205.73528	5.29000	205.69954				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			4.69100	211.74297	4.69100	211.70956				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			4.94000	160.96638	4.94000	160.94015				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.64000	202.31579	5.64000	202.27875				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			5.68000	201.92918	5.68000	201.89197				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			4.91000	161.06427	4.91000	161.03815				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.15500	207.07197	5.15500	207.03672				0.00	0	
Total FRS152 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			5.69000	5.69000	5.69000	201.79543				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	101.31374				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	99.96381				0.00	1,476,600,000	492,200,00
Total FRS180 SPOT										0.00	1,476,600,000	492,200,00
Total For FRS180										0.00	1,476,600,000	492,200,00
FRS18: On 27/09/2025 Spot Bond					0.00000	101.87428				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	172.02872				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	136.96552				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	188.96620				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	240.14928				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	100.70283				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	100.77810				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20: On 12/08/2025 Spot Bond					0.00000	100.60846				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.39895				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	101.34287				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.49265				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	101.64009				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.81161				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22(On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22(On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23(On 14/08/2027 Spot Bond					0.00000	100.62694				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23(On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23(On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23(On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23(On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23(On 31/03/2032 Spot Bond					0.00000	124.75373				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23(On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23(On 13/10/2023 Spot Bond					0.00000	105.92180				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	105.64450				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	72.39263				0.00	0	
Total FRS242 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	100.07436				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	111.22635				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	101.75849				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	98.73231				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	100.28386				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	113.52306				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26: On 25/03/2024 Spot Bond					0.00000	102.44949				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26: On 28/02/2031 Spot Bond					0.00000	100.40515				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26: On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26: On 31/03/2032 Spot Bond					0.00000	101.89443				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	115.62552				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	101.90474				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS270 On 31/03/2032 Spot Bond					0.00000	101.89648				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS275 On 30/09/2024 Spot Bond					0.00000	102.25245				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS276 On 21/09/2024 Spot Bond					0.00000	102.33591				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.93677				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS281 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS282 On 30/09/2024 Spot Bond					0.00000	101.98047				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS283 On 28/02/2031 Spot Bond			10.63500	10.63500	10.63500	96.66823				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.63500	10.63500	10.63500	96.66823				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS286 On 25/10/2026 Spot Bond					0.00000	101.06122				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS288 On 13/11/2023 Spot Bond					0.00000	97.53300				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS289 On 31/01/2030 Spot Bond			11.83400	11.83400	11.83400	91.98634				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS291 On 12/02/2024 Spot Bond					0.00000	94.52920				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS292 On 20/01/2023 Spot Bond					0.00000	92.29692				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS293 On 26/01/2023 Spot Bond					0.00000	97.21901				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS295 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS296 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	
FRS297 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS298 On 09/05/2025 Spot Bond					0.00000	102.83532				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS299 On 12/05/2023 Spot Bond					0.00000	104.89490				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS300 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS300										0.00	0	
FRS30 On 16/05/2027 Spot Bond					0.00000	100.56554				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS30 On 06/07/2023 Spot Bond					0.00000	101.56417				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	101.06418				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS30 On 31/07/2023 Spot Bond					0.00000	100.07058				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30 On 13/07/2027 Spot Bond					0.00000	106.73539				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS31 On 21/09/2023 Spot Bond			9.80500	9.80500	9.80500	102.99327				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS31 On 21/09/2023 Spot Bond					0.00000	101.98403				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS31 On 28/09/2025 Spot Bond					0.00000	105.05397				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS31 On 27/04/2024 Spot Bond					0.00000	100.89953				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS31 On 03/06/2024 Spot Bond					0.00000	100.11565				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.41000	4.41000	4.41000	323.52986				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.79000	325.48059	3.79000	325.43710				0.00	0	145,000,00
Total FRS37 SPOT										0.00	0	145,000,00
Total For FRS37										0.00	0	145,000,00
FRS43 On 07/12/2023 Spot Bond			4.15000	4.15000	4.15000	324.32758				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.82147				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.39000	105.77220	5.39000	105.75370				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.06500	65.27173	5.06500	109.62938				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			4.06000	4.06000	4.06000	163.84659				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.34000	4.34000	4.34000	162.91471				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.21000	5.21000	5.21000	321.09391				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX23 On 28/02/2023 Spot Bond			7.57500	7.57500	7.57500	102.26206				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.84500	103.54635	8.84500	103.52174				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.02500	105.39859	9.02500	105.37332				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.26000	102.68475	9.26000	102.65923			287,863,768,000.00		31,086,800	13,212,300
Total FRX26 SPOT									287,863,768,000.00		31,086,800	13,212,300
Total For FRX26									287,863,768,000.00		31,086,800	13,212,300
FRX27 On 07/03/2027 Spot Bond			9.30500	105.79341	9.30500	105.76685				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			10.08500	104.03028	10.08500	104.00246				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.58000	99.52308	10.58000	99.49520				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.70500	96.50341	10.70500	96.47606			107,050,000,000.00		10,000,000	10,000,000
Total FRX31 SPOT									107,050,000,000.00		10,000,000	10,000,000
Total For FRX31									107,050,000,000.00		10,000,000	10,000,000
FRX32 On 31/03/2032 Spot Bond			10.86000	100.20394	10.86000	100.17482				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.02500	70.33202	12.02500	70.30946				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.54418				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.40794				0.00	0	
Total FS6B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.39232				0.00	0	21,229,20
Total FS7A2 SPOT										0.00	0	21,229,20
Total For FS7A2										0.00	0	21,229,20
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.40290				0.00	0	60,000,00
Total FS7A3 SPOT										0.00	0	60,000,00
Total For FS7A3										0.00	0	60,000,00
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.40602				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	101.07314				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	101.09557				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.12852				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.74832				0.00	14,800,000,000	7,400,000,00
Total GH5A21 SPOT										0.00	14,800,000,000	7,400,000,00
Total For GH5A21										0.00	14,800,000,000	7,400,000,00
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.45008				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.46643				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.57849				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.93000	114.19380	4.93000	114.17505				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.27655				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.48400	102.94281	8.48400	102.91932				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.77935				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.81500	104.32297	7.81500	104.30100				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.99441				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.10810				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.80551				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.45326				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.63238				0.00	40,000,000	20,000,000
Total GRT27 SPOT										0.00	40,000,000	20,000,000
Total For GRT27										0.00	40,000,000	20,000,000
GRT29 On 10/12/2023 Spot Bond					0.00000	100.08186				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.59018				0.00	0	950,000,000
Total GRT30 SPOT										0.00	0	950,000,000
Total For GRT30										0.00	0	950,000,000
GRT31 On 28/02/2024 Spot Bond					0.00000	100.37558				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT32 On 18/04/2024 Spot Bond					0.00000	101.23727				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.56523				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	102.03752				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.71481				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.62105				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.89480				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.64619				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.91238				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.19575				0.00	3,028,000,000	1,514,000,000
Total GRT45 SPOT										0.00	3,028,000,000	1,514,000,000
Total For GRT45										0.00	3,028,000,000	1,514,000,000
GRT47 On 22/04/2024 Spot Bond					0.00000	101.55334				0.00	0	50,000,000
Total GRT47 SPOT										0.00	0	50,000,000
Total For GRT47										0.00	0	50,000,000
GRT48 On 22/04/2026 Spot Bond					0.00000	101.39157				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.04424				0.00	0	
Total GRT49 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.00948				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GS000: On 08/11/2023 Spot Bond					0.00000	100.63042				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.38963				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.60916				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.43500	9.43500	9.43500	100.46541				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H12T1€ On 20/01/2023 Spot Bond					0.00000	100.73168				0.00	0	
Total H12T16 SPOT										0.00	0	
Total For H12T16										0.00	0	
H12T1€ On 31/03/2027 Spot Bond					0.00000	101.91164				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T2C On 04/04/2023 Spot Bond					0.00000	101.40824				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T21 On 30/12/2022 Spot Bond					0.00000	101.44836				0.00	0	
Total H12T21 SPOT										0.00	0	
Total For H12T21										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	100.87312				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.75254				0.00	0	80,000,00
Total H12T3 SPOT										0.00	0	80,000,00
Total For H12T3										0.00	0	80,000,00
HC5T6 On 28/02/2023 Spot Bond					0.00000	100.33021				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HC5T6 SPOT										0.00	0	
Total For HC5T6										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.70732				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.74922				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.09357				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.03524				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	101.16741				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.67605				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	100.69128				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			5.07000	321.57219	5.07000	321.51820				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.20000	5.20000	5.20000	322.00235				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.92500	100.16969	10.92500	100.14074				0.00	0	13,500,000.00
Total HWAY30 SPOT										0.00	0	13,500,000.00
Total For HWAY30										0.00	0	13,500,000.00
HWAY3 On 28/02/2033 Spot Bond			5.36500	76.41545	5.36500	108.80701				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
HWAY3 On 31/07/2034 Spot Bond			12.22500	85.20589	12.22500	85.17842			521,298,450,000.00	42,642,000	4,306,495,90
Total HWAY34 SPOT									521,298,450,000.00	42,642,000	4,306,495,90
Total For HWAY34									521,298,450,000.00	42,642,000	4,306,495,90
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.51717	100.00000	12.48962			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.29000	84.16722	12.29000	84.13995			0.00	0	4,590,000,00
Total HWAY35 SPOT									0.00	0	4,590,000,00
Total For HWAY35									0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.51312	100.00000	12.48558			0.00	0	
Total HWAY35/R209 SPOT									0.00	0	
Total For HWAY35/R209									0.00	0	
I2025 On 31/01/2025 Spot Bond			3.50000	165.75122	3.49000	165.76445			664,596,412,200,000.00	189,884,689,200	677,111,142,90
Total I2025 SPOT									664,596,412,200,000.00	189,884,689,200	677,111,142,90
Total For I2025									664,596,412,200,000.00	189,884,689,200	677,111,142,90
I2029 On 31/03/2029 Spot Bond			4.44000	117.29704	4.46000	117.14384			121,671,195,456,000.00	27,403,422,400	138,707,264,30
Total I2029 SPOT									121,671,195,456,000.00	27,403,422,400	138,707,264,30
Total For I2029									121,671,195,456,000.00	27,403,422,400	138,707,264,30
I2033 On 28/02/2033 Spot Bond			4.71500	112.45062	4.71500	112.43272			161,244,630,816,000.00	246,287,302,400	373,962,284,50
Total I2033 SPOT									161,244,630,816,000.00	246,287,302,400	373,962,284,50
Total For I2033									161,244,630,816,000.00	246,287,302,400	373,962,284,50
I2038 On 31/01/2038 Spot Bond			4.83000	124.47987	4.79000	125.05842			135,578,169,194,000.00	235,109,351,800	497,612,499,00
Total I2038 SPOT									135,578,169,194,000.00	235,109,351,800	497,612,499,00
Total For I2038									135,578,169,194,000.00	235,109,351,800	497,612,499,00
I2046 On 31/03/2046 Spot Bond			4.83000	108.98135	4.79000	109.65747			464,430,192,702,000.00	96,155,319,400	490,066,772,80
Total I2046 SPOT									464,430,192,702,000.00	96,155,319,400	490,066,772,80
Total For I2046									464,430,192,702,000.00	96,155,319,400	490,066,772,80
I2050 On 31/12/2050 Spot Bond			4.83500	111.01990	4.92000	109.38220			503,806,192,555,000.00	104,199,833,000	410,118,596,10
Total I2050 SPOT									503,806,192,555,000.00	104,199,833,000	410,118,596,10
Total For I2050									503,806,192,555,000.00	104,199,833,000	410,118,596,10
IBG01 On 07/02/2025 Spot Bond					0.00000	100.55670			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.33722			0.00	0	
Total IBG02 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.87000	322.17817	4.87000	322.12576				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.61660				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.66732				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.58814				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.25693				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.40806				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.48046				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.95262				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.89377				0.00	962,400,000	376,000,000
Total IBL138 SPOT										0.00	962,400,000	376,000,000
Total For IBL138										0.00	962,400,000	376,000,000
IBL141 On 20/02/2023 Spot Bond					0.00000	100.39513				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.85766				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.63751				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.41796				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.42814				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.38737				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	101.01670				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.96407				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.69179				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.37965				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.24013				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.26978				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.66534				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.58755				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	101.11469				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.80051				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.43449				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.63006				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	99.97957				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.68435				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.34595				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.74070				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.67796				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.11620				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.77353				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	99.88526				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	100.13144				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.12745				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.12344				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.85175				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.92686				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.47608				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.78000	6.78000	6.78000	100.27725				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.78000	6.78000	6.78000	100.27614				0.00	0	160,000,00
Total IBL212 SPOT										0.00	0	160,000,00
Total For IBL212										0.00	0	160,000,00
IBL213 On 22/02/2023 Spot Bond			6.78000	6.78000	6.78000	100.28354				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.78000	6.78000	6.78000	100.27120				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	99.62230				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	99.88092				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	99.88925				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.80500	9.80500	9.80500	100.87032				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.31380				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.55580				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.36500	8.36500	8.36500	100.00174				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.72621				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	100.62140				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.44092				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	98.64832				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	94.17637				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL228 On 09/06/2027 Spot Bond					0.00000	100.02791				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.02357				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.02411				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	99.83361				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.26500	9.26500	9.26500	103.52961				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.68754				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.73950				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.53043				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	98.54360				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.23079				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	101.18027				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.26573				0.00	0	
Total IBL239 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	102.80570				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.90295				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.94185				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.73483				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.20500	10.20500	10.20500	99.31055			106,132,000,000,000.00	10,400,000,000	5,200,000,00	
Total IBL244 SPOT									16,132,000,000,000.00	10,400,000,000	5,200,000,00	
Total For IBL244									16,132,000,000,000.00	10,400,000,000	5,200,000,00	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.55357				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	99.80705				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.31500	104.22622	8.31500	102.47013				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	101.27939				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.73281				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	100.37136				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	100.13887				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				600,000,000,000,000.00	26,000,000,000	15,000,000,000
Total IBL258 SPOT										10,000,000,000,000.00	26,000,000,000	15,000,000,000
Total For IBL258										10,000,000,000,000.00	26,000,000,000	15,000,000,000
IBL60 On 17/02/2024 Spot Bond			9.03500	104.64883	9.03500	104.62370				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.19386				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.84500	100.03216	9.84500	100.00561				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.31500	100.77709	11.31500	100.73808				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.40500	101.54869	10.40500	101.52039				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.83057				0.00	0	100,000,000
Total IDCG13 SPOT										0.00	0	100,000,000
Total For IDCG13										0.00	0	100,000,000
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.12520				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.73529				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.72308				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.80247				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.89192				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.43136				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.62798				0.00	0	13,500,000.00
Total IDCG23 SPOT										0.00	0	13,500,000.00
Total For IDCG23										0.00	0	13,500,000.00
IDCP07 On 15/12/2022 Spot Bond					0.00000	99.97684				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.15500	99.34320	9.15500	99.31878				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.51539				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	100.59125				0.00	505,000,000	505,000,000
Total INLV05 SPOT										0.00	505,000,000	505,000,000
Total For INLV05										0.00	505,000,000	505,000,000
INLV06 On 22/01/2026 Spot Bond					0.00000	104.52865				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.67510				0.00	200,000,000	100,000,000
Total INLV07 SPOT										0.00	200,000,000	100,000,000
Total For INLV07										0.00	200,000,000	100,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	104.50603				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.98497				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.24547				0.00	0	
Total INLV10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	99.80455				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.85582				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.74783				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.74789				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.23337				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.70081				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.71000				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.98958				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.66979				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.60234				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.04659				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC40 On 25/02/2023 Spot Bond					0.00000	100.40504				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPFC40 SPOT										0.00	0	
Total For IPFC40										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.35534				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.95000	199.34166	5.95000	199.30348				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	105.01388				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.85000	200.29552	5.85000	200.25770				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.46985				0.00	0	80,000,00
Total IVC140 SPOT										0.00	0	80,000,00
Total For IVC140										0.00	0	80,000,00
IVC145 On 06/06/2023 Spot Bond					0.00000	100.34814				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.40136				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.02925				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.09485				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC159 On 06/06/2023 Spot Bond					0.00000	101.87715				0.00	0	85,000,00
Total IVC159 SPOT										0.00	0	85,000,00
Total For IVC159										0.00	0	85,000,00
IVC176 On 05/06/2023 Spot Bond					0.00000	100.22328				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.50533				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.61759				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.90500	99.87023	7.90500	99.84862				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.40148				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.54500	102.48919	7.54500	102.46856				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.05004				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.95500	101.82312	7.95500	101.80118				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.05376				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.89500	101.80571	7.89500	101.78393				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.66233				0.00	0	
Total IVC204 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IVC204									0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.17072			0.00	0	
Total IVC208 SPOT									0.00	0	
Total For IVC208									0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	99.86571			0.00	0	
Total IVC209 SPOT									0.00	0	
Total For IVC209									0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total IVC210 SPOT									0.00	0	
Total For IVC210									0.00	0	
IVC211 On 21/02/2023 Spot Bond			8.25500	8.25500	8.25500	101.81121			0.00	0	
Total IVC211 SPOT									0.00	0	
Total For IVC211									0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.95500	8.95500	8.95500	101.18807			0.00	0	
Total IVC212 SPOT									0.00	0	
Total For IVC212									0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.00338			0.00	0	90,000,00
Total IVC213 SPOT									0.00	0	90,000,00
Total For IVC213									0.00	0	90,000,00
IVC214 On 28/04/2023 Spot Bond					0.00000	100.97720			0.00	0	
Total IVC214 SPOT									0.00	0	
Total For IVC214									0.00	0	
IVC215 On 04/04/2023 Spot Bond			7.01500	7.01500	7.01500	101.19126			0.00	0	
Total IVC215 SPOT									0.00	0	
Total For IVC215									0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.76500	100.57818	8.76500	100.55447			0.00	0	
Total IVC216 SPOT									0.00	0	
Total For IVC216									0.00	0	
IVC217 On 02/05/2023 Spot Bond			6.09500	101.30381	6.09500	101.23663			0.00	0	
Total IVC217 SPOT									0.00	0	
Total For IVC217									0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.69552			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	103.41472			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.98748				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.42662				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	101.68131				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.31460				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.77500	9.77500	9.77500	100.45205				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	101.51203				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.75000	8.75000	8.75000	101.57414				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond					0.00000	101.27972				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	100.38632				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000.00
Total IVC234 SPOT										0.00	0	20,000,000.00
Total For IVC234										0.00	0	20,000,000.00
IVZ123 On 19/01/2023 Spot Bond			7.55000	7.55000	7.55000	99.15905				0.00	0	
Total IVZ123 SPOT										0.00	0	
Total For IVZ123										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ125 On 15/12/2022 Spot Bond			7.55000	7.55000	7.55000	99.87604				0.00	0	
Total IVZ125 SPOT										0.00	0	
Total For IVZ125										0.00	0	
IVZ127 On 31/01/2023 Spot Bond			7.55000	7.55000	7.55000	98.91559				0.00	0	
Total IVZ127 SPOT										0.00	0	
Total For IVZ127										0.00	0	
IVZ128 On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ128 SPOT										0.00	0	
Total For IVZ128										0.00	0	
IVZ129 On 02/02/2023 Spot Bond			7.70000	7.70000	7.70000	98.85303				0.00	0	500,000,00
Total IVZ129 SPOT										0.00	0	500,000,00
Total For IVZ129										0.00	0	500,000,00
IVZ130 On 07/02/2023 Spot Bond			7.70000	7.70000	7.70000	98.75007				0.00	0	
Total IVZ130 SPOT										0.00	0	
Total For IVZ130										0.00	0	
IVZ131 On 09/02/2023 Spot Bond			7.70000	7.70000	7.70000	98.70894				0.00	0	
Total IVZ131 SPOT										0.00	0	
Total For IVZ131										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	99.83531				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.39276				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.07852				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.24821				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.47864				0.00	0	
Total KAP018 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.99296				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	99.97613				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	100.97850				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	100.47432				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	100.21970				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	101.32291				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	101.36250				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	101.64223				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	101.68645				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	100.46390				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	100.47304				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.90500	115.28910	9.90500	115.25832				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.59617				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.49214				0.00	0	70,000,00
Total LGL09 SPOT										0.00	0	70,000,00
Total For LGL09										0.00	0	70,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	102.39972				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	102.84200				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.96349				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	101.73161				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.75940				0.00	1,000,000,000	2,500,000,00
Total LHC02 SPOT										0.00	1,000,000,000	2,500,000,00
Total For LHC02										0.00	1,000,000,000	2,500,000,00
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.44024				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	100.45268				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	100.46511				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	99.83963				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MAR02 On 17/09/2024 Spot Bond					0.00000	99.82642				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.46962				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.44858				0.00	0	100,000,00
Total MBF070 SPOT										0.00	0	100,000,00
Total For MBF070										0.00	0	100,000,00
MBF07 On 17/09/2024 Spot Bond					0.00000	99.92537				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.40528				0.00	0	10,000,000,00
Total MBF072 SPOT										0.00	0	10,000,000,00
Total For MBF072										0.00	0	10,000,000,00
MBF07 On 30/09/2025 Spot Bond					0.00000	101.52611				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.36164				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.93296				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.81934				0.00	0	13,500,000,00
Total MBP045 SPOT										0.00	0	13,500,000,00
Total For MBP045										0.00	0	13,500,000,00
MBP04 On 26/02/2024 Spot Bond					0.00000	100.69414				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.88549				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.11484				0.00	0	
Total MBP051 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	101.59249				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.15500	9.15500	9.15500	108.74925				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.20990				0.00	4,786,400,000	2,463,200,000
Total MMIG06 SPOT										0.00	4,786,400,000	2,463,200,000
Total For MMIG06										0.00	4,786,400,000	2,463,200,000
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.67435				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.93778				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.80500	98.45852	9.80500	98.43263				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.36631				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.05500	92.67710	10.05500	93.23461				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.56415				0.00	750,000,000	750,000,000
Total MML05 SPOT										0.00	750,000,000	750,000,000
Total For MML05										0.00	750,000,000	750,000,000
MML06 On 25/05/2029 Spot Bond			10.60500	97.81244	10.60500	97.78453				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	103.15378				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.74607				0.00	0	28,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN12 SPOT										0.00	0	28,000,00
Total For MTN12										0.00	0	28,000,00
MTN13 On 04/06/2025 Spot Bond					0.00000	101.91865				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.34764				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.24272				0.00	0	130,000,00
Total MTN17 SPOT										0.00	0	130,000,00
Total For MTN17										0.00	0	130,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	101.40408				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.09134				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.26601				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.63771				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.76920				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.75000	99.20236	9.75000	99.17670				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.68462				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	102.53952				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN26 On 29/06/2026 Spot Bond					0.00000	103.19730				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	104.01289				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.42207				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.84268				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.27834				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.26369				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.40151				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	100.46069				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	100.57337				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	100.59123				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.44086				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.66338				0.00	0	
Total MWAR06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MWAR06										0.00	0	
MWAR On 22/11/2024 Spot Bond					0.00000	100.43480				0.00	0	20,000,00
Total MWAR07 SPOT										0.00	0	20,000,00
Total For MWAR07										0.00	0	20,000,00
MWAR On 22/05/2025 Spot Bond					0.00000	100.43493				0.00	0	290,000,00
Total MWAR08 SPOT										0.00	0	290,000,00
Total For MWAR08										0.00	0	290,000,00
MWAR On 22/11/2025 Spot Bond					0.00000	100.40518				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	100.36976				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.67036				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	102.01220				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	102.30281				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.57013				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.92500	104.37770	8.92500	104.35294				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.68500	103.34222	10.68500	103.31300				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.14638				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.87663				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.02821				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.86937				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	99.97727				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.46500	103.79522	8.46500	103.77144				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.86300	104.29642	8.86300	104.27183				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.43500	102.90317	9.43500	102.87711				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.45500	103.00975	9.45500	102.98362				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.63000	107.87343	9.63000	107.84587				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.28300	106.88817	8.28300	106.86421				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			9.32500	107.01740	9.32500	106.99046				0.00	0	2,000,000.00
Total NBK24A SPOT										0.00	0	2,000,000.00
Total For NBK24A										0.00	0	2,000,000.00
NBK25 On 17/02/2023 Spot Bond			8.30500	8.30500	8.30500	103.79490				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK25I On 12/02/2025 Spot Bond					0.00000	102.26794				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26I On 10/05/2023 Spot Bond			100.00000	75.24286	100.00000	75.09590				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.05256				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			9.25000	106.49959	9.25000	106.47299				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			8.41000	104.61883	8.41000	104.59541				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29I On 31/07/2026 Spot Bond			9.39500	107.21771	9.39500	107.19096				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30I On 20/02/2024 Spot Bond			8.49500	104.24733	8.49500	104.22377				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31I On 09/11/2023 Spot Bond			8.25500	101.90371	8.25500	101.88094				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.72170				0.00	0	120,000,00
Total NBK31B SPOT										0.00	0	120,000,00
Total For NBK31B										0.00	0	120,000,00
NBK35I On 10/05/2023 Spot Bond					0.00000	101.10838				0.00	0	52,000,00
Total NBK35B SPOT										0.00	0	52,000,00
Total For NBK35B										0.00	0	52,000,00
NBK36I On 10/05/2026 Spot Bond					0.00000	103.62784				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	81.49063				0.00	0	
Total NBK4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.25817				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.30494				0.00	0	25,000,00
Total NBK43B SPOT										0.00	0	25,000,00
Total For NBK43B										0.00	0	25,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	100.65647				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.14821				0.00	0	6,000,000,00
Total NBK46B SPOT										0.00	0	6,000,000,00
Total For NBK46B										0.00	0	6,000,000,00
NBK47I On 15/02/2028 Spot Bond					0.00000	102.49926				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.05561				0.00	0	50,000,00
Total NBK49B SPOT										0.00	0	50,000,00
Total For NBK49B										0.00	0	50,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	101.23902				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.75068				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.98640				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.88536				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.14979				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.94557				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5: On 01/08/2029 Spot Bond					0.00000	100.28466				0.00	0	7,500,000.00
Total NBKB58 SPOT										0.00	0	7,500,000.00
Total For NBKB58										0.00	0	7,500,000.00
NBKB5: On 24/02/2023 Spot Bond					0.00000	100.38269				0.00	0	130,000.00
Total NBKB59 SPOT										0.00	0	130,000.00
Total For NBKB59										0.00	0	130,000.00
NBKB6: On 24/02/2025 Spot Bond					0.00000	100.35242				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.07579				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6: On 15/04/2024 Spot Bond					0.00000	101.14340				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6: On 15/04/2028 Spot Bond					0.00000	101.66447				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	99.85528				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			10.65000	102.50955	10.65000	102.48018				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	99.85609				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.30500	102.67314	10.30500	102.64464				0.00	0	
Total NCLN85 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.85528				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.85384				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.85223				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.21882				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.21882				0.00	0	70,000,00
Total NDAL03 SPOT										0.00	0	70,000,00
Total For NDAL03										0.00	0	70,000,00
NGL01: On 01/07/2025 Spot Bond					0.00000	100.43696				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.57301				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.92119				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.34186				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.57505				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.47967				0.00	5,411,300,000	1,814,700,00
Total NGL08 SPOT										0.00	5,411,300,000	1,814,700,00
Total For NGL08										0.00	5,411,300,000	1,814,700,00
NGL09 On 19/06/2026 Spot Bond					0.00000	100.75657				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.78923				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	100.51511				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	103.57012				0.00	5,200,000	1,300,000
Total NGLT1B SPOT										0.00	5,200,000	1,300,000
Total For NGLT1B										0.00	5,200,000	1,300,000
NGT10 On 25/03/2024 Spot Bond					0.00000	104.76563				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.65091				0.00	6,000,000	8,501,500,000
Total NGT104 SPOT										0.00	6,000,000	8,501,500,000
Total For NGT104										0.00	6,000,000	8,501,500,000
NGT10 On 22/05/2025 Spot Bond					0.00000	103.01409				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.76669				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.63920				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.71733				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.04978				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	103.82535				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT11 On 23/04/2027 Spot Bond					0.00000	101.35695				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11 On 10/12/2027 Spot Bond					0.00000	100.14290				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.03362				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.02731				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.33980				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 25/05/2023 Spot Bond					0.00000	101.75402				0.00	4,970,000,000	2,685,000,00
Total NHM018 SPOT										0.00	4,970,000,000	2,685,000,00
Total For NHM018										0.00	4,970,000,000	2,685,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	103.81996				0.00	0	3,500,000,00
Total NHM019 SPOT										0.00	0	3,500,000,00
Total For NHM019										0.00	0	3,500,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	102.59121				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.37322				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	99.74015				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	101.32481				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.74500	5.74500	5.74500	220.93236				0.00	0	
Total NI202 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.66000	4.66000	4.66000	212.02604				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.24500	4.24500	4.24500	163.23013				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.35000	5.35000	5.35000	111.29014				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			5.54000	5.54000	5.54000	114.38490				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.35000	4.35000	4.35000	162.88154				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	271.07729	3.45000	271.04356				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.15000	4.15000	4.15000	163.54632				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.30500	4.30500	4.30500	215.68938		2,066,400,000,000.00		480,000,000	240,000,000	
Total NILB14 SPOT								2,066,400,000,000.00		480,000,000	240,000,000	
Total For NILB14								2,066,400,000,000.00		480,000,000	240,000,000	
NILB15 On 31/03/2028 Spot Bond			4.45000	214.21679	4.45000	214.18438				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.56000	89.10176	5.56000	114.11555				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.04093				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	142.81316				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.77541				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.08749				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.84838				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.39634				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.80147				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	140.23385				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.00701				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.42294				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN040 On 06/03/2026 Spot Bond					0.00000	99.39418				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.68755				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	173.05024				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	170.85598				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.04735				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.90830				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	86.69287				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.47634				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.04895				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	94.51458				0.00	0	
Total NN075 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	93.32783				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.11455				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.90247				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	99.87711				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	99.99994				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	99.87711				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.27808				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	94.55510				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	99.85201				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	99.88286				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.68500	10.68500	10.68500	100.75466				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.24000	10.24000	10.24000	104.13778				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.26500	10.26500	10.26500	100.33778				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	102.12067				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	128.52000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	120.63000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	131.13000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	128.98000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	126.64457				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF04(On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08(On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08(On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08(On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF08(On 23/01/2023 Spot Bond					0.00000	100.98734				0.00	0	
Total NNF087 SPOT										0.00	0	
Total For NNF087										0.00	0	
NNF08(On 27/01/2023 Spot Bond					0.00000	100.87027				0.00	0	
Total NNF088 SPOT										0.00	0	
Total For NNF088										0.00	0	
NNF08(On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF09(On 30/05/2023 Spot Bond					0.00000	100.33629				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NQ1A1(On 22/05/2052 Spot Bond					0.00000	124.29521				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2(On 22/05/2052 Spot Bond					0.00000	87.81010				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2(On 22/05/2054 Spot Bond					0.00000	100.45675				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2(On 22/05/2023 Spot Bond					0.00000	100.41426				0.00	0	
Total NQ1A27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.42855				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.43448				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	108.78006				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.43808				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.47001				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.44633				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.49296				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.37220				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			5.45000	208.36559	5.45000	208.32890				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.41500	104.03189	11.41500	104.00017				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	13.36558	100.00000	13.33584				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.73336				0.00	500,000,000	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC23 SPOT										0.00	500,000,000	500,000,000
Total For NTC23										0.00	500,000,000	500,000,000
NTC26 On 07/12/2023 Spot Bond					0.00000	100.71756				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.24076				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.46153				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.96423				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.69270				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.16188				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.39407				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	101.66952				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	99.91624				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.57500	107.40065	8.57500	107.37575				0.00	0	1,530,000,000
Total OML07 SPOT										0.00	0	1,530,000,000
Total For OML07										0.00	0	1,530,000,000
OML10 On 14/09/2025 Spot Bond			8.98000	108.50964	8.98000	108.48332				0.00	0	670,000,000
Total OML10 SPOT										0.00	0	670,000,000
Total For OML10										0.00	0	670,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML11 On 11/06/2024 Spot Bond					0.00000	100.57185				0.00	0	40,000,00
Total OML11 SPOT										0.00	0	40,000,00
Total For OML11										0.00	0	40,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	102.20084				0.00	0	70,000,00
Total OML12 SPOT										0.00	0	70,000,00
Total For OML12										0.00	0	70,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	100.18812				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	99.79328				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	100.94402				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS01 On 13/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			430,000,000,000,000.00	114,300,000,000	58,500,000,00	
Total PARS01 SPOT									10,000,000,000,000.00	114,300,000,000	58,500,000,00	
Total For PARS01									10,000,000,000,000.00	114,300,000,000	58,500,000,00	
PARS02 On 13/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000,000.00	33,000,000,000	21,500,000,00	
Total PARS02 SPOT									10,000,000,000,000.00	33,000,000,000	21,500,000,00	
Total For PARS02									10,000,000,000,000.00	33,000,000,000	21,500,000,00	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.21707				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.90949				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.21073				0.00	0	30,000,000,00
Total PEP03 SPOT										0.00	0	30,000,000,00
Total For PEP03										0.00	0	30,000,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	101.32411				0.00	0	12,600,000,00
Total PEP04 SPOT										0.00	0	12,600,000,00
Total For PEP04										0.00	0	12,600,000,00
PMM56 On 28/02/2023 Spot Bond					0.00000	100.40946				0.00	0	80,000,00
Total PMM56 SPOT										0.00	0	80,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For PMM56									0.00	0	80,000,00
PMM57 On 08/10/2023 Spot Bond					0.00000	101.46994			0.00	0	
Total PMM57 SPOT									0.00	0	
Total For PMM57									0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.35744			0.00	0	
Total PMM58 SPOT									0.00	0	
Total For PMM58									0.00	0	
R186 On 21/12/2026 Spot Bond			8.96500	104.91502	8.90500	105.09517		660,371,964,542,500.00	1,412,199,884,500	2,262,244,875,20	
Total R186 SPOT								0,371,964,542,500.00	412,199,884,500	262,244,875,20	
Total For R186								0,371,964,542,500.00	412,199,884,500	262,244,875,20	
R197 On 07/12/2023 Spot Bond			3.80000	325.44978	3.80000	325.40620		730,360,000,000,000.00	192,200,000,000	540,110,100,00	
Total R197 SPOT								0,360,000,000,000.00	192,200,000,000	540,110,100,00	
Total For R197								0,360,000,000,000.00	192,200,000,000	540,110,100,00	
R202 On 07/12/2033 Spot Bond			4.76900	240.81516	4.74500	241.29063		45,295,475,562,000.00	9,497,898,000	126,254,141,30	
Total R202 SPOT								15,295,475,562,000.00	9,497,898,000	126,254,141,30	
Total For R202								15,295,475,562,000.00	9,497,898,000	126,254,141,30	
R2023 On 28/02/2023 Spot Bond			7.30500	102.33886	7.30500	102.31869		099,518,640,734,000.00	150,515,898,800	160,895,898,80	
Total R2023 SPOT								0,518,640,734,000.00	150,515,898,800	160,895,898,80	
Total For R2023								0,518,640,734,000.00	150,515,898,800	160,895,898,80	
R2030 On 31/01/2030 Spot Bond			10.48500	90.69789	10.42500	90.94577		847,507,283,803,500.00	1,225,322,583,100	1,900,986,644,40	
Total R2030 SPOT								17,507,283,803,500.00	225,322,583,100	000,986,644,40	
Total For R2030								17,507,283,803,500.00	225,322,583,100	000,986,644,40	
R2032 On 31/03/2032 Spot Bond			11.07000	85.58263	11.01000	85.86317		413,310,667,266,000.00	1,663,352,363,800	1,904,423,617,00	
Total R2032 SPOT								13,310,667,266,000.00	663,352,363,800	004,423,617,00	
Total For R2032								13,310,667,266,000.00	663,352,363,800	004,423,617,00	
R2035 On 28/02/2035 Spot Bond			11.54000	85.34571	11.47000	85.71617		850,482,676,402,000.00	1,026,904,911,300	1,468,515,926,50	
Total R2035 SPOT								0,482,676,402,000.00	026,904,911,300	468,515,926,50	
Total For R2035								0,482,676,402,000.00	026,904,911,300	468,515,926,50	
R2037 On 31/01/2037 Spot Bond			11.72000	81.16378	11.65000	81.53819		511,382,046,600,000.00	640,902,905,000	1,563,777,053,90	
Total R2037 SPOT								11,382,046,600,000.00	640,902,905,000	563,777,053,90	
Total For R2037								11,382,046,600,000.00	640,902,905,000	563,777,053,90	
R2040 On 31/01/2040 Spot Bond			11.80000	82.92716	11.73000	83.32996		641,351,189,460,000.00	647,572,134,700	1,440,038,704,80	
Total R2040 SPOT								11,351,189,460,000.00	647,572,134,700	440,038,704,80	
Total For R2040								11,351,189,460,000.00	647,572,134,700	440,038,704,80	
R2044 On 31/01/2044 Spot Bond			11.75500	79.95841	11.68500	80.37137		244,388,499,956,500.00	956,562,186,300	1,428,284,106,90	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2044 SPOT									14,388,499,956,500.00	956,562,186,300	428,284,106,900
Total For R2044									14,388,499,956,500.00	956,562,186,300	428,284,106,900
R2048 On 28/02/2048 Spot Bond			11.62500	79.23388	11.55500	79.66254			266,891,652,987,500.00	2,431,560,572,300	1,243,618,307,800
Total R2048 SPOT									16,891,652,987,500.00	431,560,572,300	243,618,307,800
Total For R2048									16,891,652,987,500.00	431,560,572,300	243,618,307,800
R209 On 31/03/2036 Spot Bond			11.54000	65.76206	11.47000	66.08859			454,208,459,576,000.00	992,565,724,400	798,549,260,600
Total R209 SPOT									14,208,459,576,000.00	992,565,724,400	798,549,260,600
Total For R209									14,208,459,576,000.00	992,565,724,400	798,549,260,600
R210 On 31/03/2028 Spot Bond			3.95000	219.45584	3.95000	219.42560			412,756,490,300,000.00	104,495,314,000	329,932,024,900
Total R210 SPOT									12,756,490,300,000.00	104,495,314,000	329,932,024,900
Total For R210									12,756,490,300,000.00	104,495,314,000	329,932,024,900
R213 On 28/02/2031 Spot Bond			10.88000	81.31346	10.81500	81.58946			723,606,702,272,000.00	709,890,321,900	1,133,697,827,300
Total R213 SPOT									13,606,702,272,000.00	709,890,321,900	133,697,827,300
Total For R213									13,606,702,272,000.00	709,890,321,900	133,697,827,300
R214 On 28/02/2041 Spot Bond			11.65500	63.27411	11.58000	63.64218			279,209,865,310,000.00	195,556,402,000	656,834,259,700
Total R214 SPOT									19,209,865,310,000.00	195,556,402,000	656,834,259,700
Total For R214									19,209,865,310,000.00	195,556,402,000	656,834,259,700
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.17735			0.00	0	0
Total RDFB14 SPOT									0.00	0	0
Total For RDFB14									0.00	0	0
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.49465			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	100.87858			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	101.06218			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	99.87582			0.00	0	0
Total RDFB20 SPOT									0.00	0	0
Total For RDFB20									0.00	0	0
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.81099			0.00	0	0
Total RDFB21 SPOT									0.00	0	0
Total For RDFB21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.78997				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.56367				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.94962				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.68126				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.71120				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.78464				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.85348				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	100.11998				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	100.12105				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.01063				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	96.43192				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	100.24195				0.00	0	
Total RED162 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.79622				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.85555				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.36423				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	100.29906				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.15162				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.99196				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.31826				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.11952				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.53140				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.27553				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	99.85623				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	101.32460				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	100.18479				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.71443				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.69200				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.80277				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.75813				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.90737				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.85412				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	102.16304				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	102.08873				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	103.51736				0.00	0	70,000,00
Total RN2027 SPOT										0.00	0	70,000,00
Total For RN2027										0.00	0	70,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
RW23 On 10/12/2023 Spot Bond			9.19500	100.41846	9.19500	100.39367				0.00	0	610,000,00
Total RW23 SPOT										0.00	0	610,000,00
Total For RW23										0.00	0	610,000,00
RW28 On 10/12/2028 Spot Bond			11.63000	94.28113	11.63000	94.25186				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.11500	97.41143	12.11500	97.38012				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.35792				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.10500	98.76467	11.10500	98.73551				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	101.04696				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.35486				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.62500	102.02978	9.62500	102.00329				0.00	0	213,100,00
Total SBS20 SPOT										0.00	0	213,100,00
Total For SBS20										0.00	0	213,100,00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.21628				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.81500	104.64149	8.81500	104.61697				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.48000	96.75543	9.48000	96.73068				0.00	0	
Total SBS3 SPOT										0.00	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 For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.77000	100.13227	9.77000	100.10604			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.06000	104.05669	9.06000	104.03123			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.15500	103.29174	9.15500	103.26662		9,704,300,000,000.00	1,060,000,000	530,000,000	
Total SBS38 SPOT								9,704,300,000,000.00	1,060,000,000	530,000,000	
Total For SBS38								9,704,300,000,000.00	1,060,000,000	530,000,000	
SBS39 On 29/01/2030 Spot Bond			10.90500	97.82951	10.90500	97.80129		54,525,000,000,000.00	5,000,000,000	2,500,000,000	
Total SBS39 SPOT								54,525,000,000,000.00	5,000,000,000	2,500,000,000	
Total For SBS39								54,525,000,000,000.00	5,000,000,000	2,500,000,000	
SBS42 On 12/11/2025 Spot Bond			9.32000	104.24880	9.32000	104.22257		0.00	0	0	
Total SBS42 SPOT								0.00	0	0	
Total For SBS42								0.00	0	0	
SBS43 On 12/11/2027 Spot Bond			9.77000	104.98561	9.77000	104.95794		0.00	0	0	
Total SBS43 SPOT								0.00	0	0	
Total For SBS43								0.00	0	0	
SBS46 On 15/02/2023 Spot Bond			7.45000	104.00879	7.45000	103.98783		0.00	0	0	
Total SBS46 SPOT								0.00	0	0	
Total For SBS46								0.00	0	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.83024		0.00	4,000,000,000	2,140,000,000	
Total SBS47 SPOT								0.00	4,000,000,000	2,140,000,000	
Total For SBS47								0.00	4,000,000,000	2,140,000,000	
SBS51 On 31/01/2024 Spot Bond			8.87000	8.87000	8.87000	104.54545		0.00	0	0	
Total SBS51 SPOT								0.00	0	0	
Total For SBS51								0.00	0	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.03381		0.00	0	0	
Total SBS52 SPOT								0.00	0	0	
Total For SBS52								0.00	0	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.81378		0.00	0	0	
Total SBS53 SPOT								0.00	0	0	
Total For SBS53								0.00	0	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	100.96284		0.00	140,000,000	70,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS57 SPOT										0.00	140,000,000	70,000,000
Total For SBS57										0.00	140,000,000	70,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	101.86692				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.26120				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.24103				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.39337				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.66558				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.94797				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.91596				0.00	0	10,500,000,00
Total SBS67 SPOT										0.00	0	10,500,000,00
Total For SBS67										0.00	0	10,500,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	100.55583				0.00	0	500,000,00
Total SBS68 SPOT										0.00	0	500,000,00
Total For SBS68										0.00	0	500,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.29630				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.75866				0.00	0	100,000,00
Total SBS70 SPOT										0.00	0	100,000,00
Total For SBS70										0.00	0	100,000,00
SBS71 On 02/02/2027 Spot Bond					0.00000	100.66686				0.00	0	2,000,000,00
Total SBS71 SPOT										0.00	0	2,000,000,00
Total For SBS71										0.00	0	2,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS72 On 02/02/2029 Spot Bond					0.00000	100.23227				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.01349				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.05438				0.00	0	90,000,00
Total SBS75 SPOT										0.00	0	90,000,00
Total For SBS75										0.00	0	90,000,00
SBS76 On 26/04/2032 Spot Bond					0.00000	101.26099				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	101.14914				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	100.29882				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	100.30683				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.70000	322.69457	4.70000	322.64359			470,000,000,000.00		100,000,000	50,000,00
Total SBSI11 SPOT									470,000,000,000.00		100,000,000	50,000,00
Total For SBSI11									470,000,000,000.00		100,000,000	50,000,00
SBSI14 On 07/12/2033 Spot Bond			5.64500	5.64500	5.64500	222.87382			0.00		0	
Total SBSI14 SPOT									0.00		0	
Total For SBSI14									0.00		0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.24556				0.00	0	300,000,00
Total SBSS01 SPOT										0.00	0	300,000,00
Total For SBSS01										0.00	0	300,000,00
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.63803				0.00	0	232,300,00
Total SBSS02 SPOT										0.00	0	232,300,00
Total For SBSS02										0.00	0	232,300,00
SBT103 On 31/03/2024 Spot Bond					0.00000	105.14816				0.00	6,400,000	2,211,600,00
Total SBT103 SPOT										0.00	6,400,000	2,211,600,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For SBT103										0.00	6,400,000	2,211,600,00
SBT103 On 30/09/2025 Spot Bond					0.00000	106.50949				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	102.55216				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT106 On 08/04/2027 Spot Bond					0.00000	103.78088				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT107 On 13/07/2027 Spot Bond					0.00000	101.75825				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT108 On 31/12/2027 Spot Bond					0.00000	100.62455				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.03692				0.00	5,662,400,000	2,795,600,00
Total SBT201 SPOT										0.00	5,662,400,000	2,795,600,00
Total For SBT201										0.00	5,662,400,000	2,795,600,00
SBT202 On 03/12/2023 Spot Bond					0.00000	101.11454				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT202 On 03/12/2023 Spot Bond			9.16000	101.45417	9.16000	101.42921				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT203 On 16/04/2024 Spot Bond					0.00000	101.28654				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	101.81907				0.00	400,000,000	200,000,00
Total SBT206 SPOT										0.00	400,000,000	200,000,00
Total For SBT206										0.00	400,000,000	200,000,00
SBT206 On 25/06/2025 Spot Bond					0.00000	106.69072				0.00	3,600,000	71,400,00

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 SBT207 SPOT										0.00	3,600,000	71,400,00
Total For SBT207										0.00	3,600,000	71,400,00
SBT207 On 28/11/2025 Spot Bond					0.00000	102.72627				0.00	0	6,400,000,00
Total SBT208 SPOT										0.00	0	6,400,000,00
Total For SBT208										0.00	0	6,400,000,00
SBT208 On 29/06/2026 Spot Bond					0.00000	102.74156				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.74726				0.00	1,000,000,000	1,000,000,00
Total SLI5 SPOT										0.00	1,000,000,000	1,000,000,00
Total For SLI5										0.00	1,000,000,000	1,000,000,00
SLI6 On 16/08/2028 Spot Bond					0.00000	100.89182				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.85500	96.62295	9.85500	96.59769				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.89100				0.00	120,000,000	110,000,00
Total SLRA6 SPOT										0.00	120,000,000	110,000,00
Total For SLRA6										0.00	120,000,000	110,000,00
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.58124				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.57336				0.00	0	370,000,00
Total SLRA8 SPOT										0.00	0	370,000,00
Total For SLRA8										0.00	0	370,000,00
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.59677				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.61264				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.60477				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.58905				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.61243				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.62832				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.62436				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.62041				0.00	0	100,000,00
Total SLRC8 SPOT										0.00	0	100,000,00
Total For SLRC8										0.00	0	100,000,00
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.64375				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.00000	102.89129	9.00000	102.86663				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.35081				0.00	0	30,000,00
Total SNT05 SPOT										0.00	0	30,000,00
Total For SNT05										0.00	0	30,000,00
SNT06 On 16/05/2027 Spot Bond					0.00000	101.03703				0.00	0	1,370,000,00
Total SNT06 SPOT										0.00	0	1,370,000,00
Total For SNT06										0.00	0	1,370,000,00
SOL01 On 17/10/2025 Spot Bond					0.00000	101.19486				0.00	260,000,000	130,000,00
Total SOL01 SPOT										0.00	260,000,000	130,000,00
Total For SOL01										0.00	260,000,000	130,000,00
SOL02 On 17/10/2027 Spot Bond					0.00000	101.37237				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.61040				0.00	0	
Total SPDA13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.39392				0.00	0	50,000,00
Total SPDA14 SPOT										0.00	0	50,000,00
Total For SPDA14										0.00	0	50,000,00
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.40137				0.00	400,000,000	260,000,00
Total SPDA15 SPOT										0.00	400,000,000	260,000,00
Total For SPDA15										0.00	400,000,000	260,000,00
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.39454				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.40310				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	102.40653				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.56301				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.30390				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.73941				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.84792				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	101.29378				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	101.25450				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.11475				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.79406				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.99000	4.99000	4.99000	160.77696				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.88000	105.20584	8.88000	105.18086				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.30500	84.01601	10.30500	83.99269				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.99927				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.35003				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.70500	102.52364	8.70500	102.49965				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.49000	115.08208	5.49000	115.06164				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.72195				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.93895				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.91026				0.00	0	3,000,000.00
Total SSN047 SPOT										0.00	0	3,000,000.00
Total For SSN047										0.00	0	3,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05(On 08/12/2023 Spot Bond			4.83000	4.83000	4.83000	322.24747				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06(On 31/01/2025 Spot Bond			4.39500	4.39500	4.39500	162.73243				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			5.69000	5.69000	5.69000	112.38323				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			5.30000	5.30000	5.30000	111.61010				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			5.13000	5.13000	5.13000	207.28547				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.39851				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.39377				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	99.97616				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	99.97653				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07(On 15/06/2028 Spot Bond					0.00000	106.62266				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.86272				0.00	0	
Total SSN076 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	99.88058				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	101.37205				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.40534				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.04959				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.76800				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.62000	5.62000	5.62000	223.36235				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.89727				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.37780				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.17731				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			11.09000	88.00431	11.09000	87.97850				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	102.06887				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			5.11000	207.51976	5.11000	207.48468				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.80000	219.91439	5.80000	219.87314				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.65253				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	95.42980				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/03/2023 Spot Bond					0.00000	100.12349				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.30457				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	97.42221				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	97.12526				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	97.67117				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	100.37272				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	100.13454				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN16: On 12/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	99.47939				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	103.45817				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.76930	110.03629	4.76930	110.01870				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.76500	45.25473	4.76500	112.35547				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	102.35915				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN17: On 16/02/2023 Spot Bond					0.00000	100.47083				0.00	0	
Total SSN179 SPOT										0.00	0	
Total For SSN179										0.00	0	
SSN18: On 09/06/2024 Spot Bond					0.00000	100.10940				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SST20: On 08/12/2026 Spot Bond					0.00000	100.67427				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST20: On 31/08/2027 Spot Bond					0.00000	100.33866				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001: On 01/03/2027 Spot Bond					0.00000	102.96209				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.39500	100.90359	9.39500	100.87815				0.00	0	
Total SZ25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SZ25										0.00	0	
T16A1C On 21/08/2024 Spot Bond					0.00000	100.47990				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.47401				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.40569				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.50008				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.40986				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.40365				0.00	0	80,000,00
Total T17A22 SPOT										0.00	0	80,000,00
Total For T17A22										0.00	0	80,000,00
T17A23 On 21/02/2026 Spot Bond					0.00000	100.40986				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.52500	101.37966	7.52500	101.35930				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.03500	101.54584	8.03500	101.52411				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.32803				0.00	0	140,000,00
Total T18A11 SPOT										0.00	0	140,000,00
Total For T18A11										0.00	0	140,000,00
T18A12 On 21/08/2025 Spot Bond					0.00000	100.37676				0.00	0	200,000,00
Total T18A12 SPOT										0.00	0	200,000,00
Total For T18A12										0.00	0	200,000,00
T18A21 On 21/08/2027 Spot Bond					0.00000	100.41304				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	100.38311				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.60500	105.90222	9.60500	99.85499			36,306,900,000.00	3,780,000,000.00	1,890,000,000	
Total T18A32 SPOT									16,306,900,000,000.00	3,780,000,000	1,890,000,000	
Total For T18A32									16,306,900,000,000.00	3,780,000,000	1,890,000,000	
TC001 On 15/02/2025 Spot Bond					0.00000	100.60058				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.69764				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.61930				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.43170				0.00	100,000,000	50,000,000
Total TFS156 SPOT										0.00	100,000,000	50,000,000
Total For TFS156										0.00	100,000,000	50,000,000
TFS157 On 16/11/2023 Spot Bond					0.00000	100.67709				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.10641				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.66318				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.21226				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.99019				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS16€ On 15/10/2025 Spot Bond					0.00000	101.05930				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.40476				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.18436				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.20260				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.05460				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.40179				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.47902				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A2 On 21/08/2024 Spot Bond					0.00000	100.41011				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			8.80500	102.17143	8.80500	102.14751				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	100.41322				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	100.41135				0.00	0	
Total TH16A8 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			6.07500	101.30829	6.07500	101.29181				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.42504				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.60153				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.44867				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.44432				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.47415				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.46608				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.57773				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.63033				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.59940				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.43778				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.42848				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.42537				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.46009				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.44584				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.44398				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.57390				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.55105				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.53683				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.37589				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.42546				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.20477				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.46890				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH18C: On 21/08/2027 Spot Bond					0.00000	100.41557				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.53084				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.45881				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.37528				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	100.35854				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.90500	103.70913	8.90500	103.68417				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.02054				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.23753				0.00	2,000,000	500,00
Total TL27 SPOT										0.00	2,000,000	500,00
Total For TL27										0.00	2,000,000	500,00
TL28 On 24/04/2025 Spot Bond			9.37500	101.10727	9.37500	101.08183				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.37063				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.66811				0.00	0	10,000,000,00
Total TL30 SPOT										0.00	0	10,000,000,00
Total For TL30										0.00	0	10,000,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	100.75533				0.00	0	
Total TL31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.10501				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.35500	102.35281	9.35500	102.32696				0.00	0	200,000,00
Total TN23 SPOT										0.00	0	200,000,00
Total For TN23										0.00	0	200,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	55.04979	100.00000	54.92660				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.75500	102.43134	9.75500	102.40484			426,945,134,000.00		43,766,800	1,666,667,30
Total TN25 SPOT									426,945,134,000.00		43,766,800	1,666,667,30
Total For TN25									426,945,134,000.00		43,766,800	1,666,667,30
TN25/R On 19/08/2025 Spot Bond			100.00000	22.62571	100.00000	22.57592				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.21500	92.17734	11.21500	92.14956			420,405,490,000.00		37,486,000	21,055,710,40
Total TN27 SPOT									420,405,490,000.00		37,486,000	21,055,710,40
Total For TN27									420,405,490,000.00		37,486,000	21,055,710,40
TN27/R On 14/11/2027 Spot Bond			100.00000	11.23344	100.00000	11.20831				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.35500	98.84266	11.35500	98.81300				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.98500	94.49550	11.98500	94.46529			258,183,267,000.00		21,542,200	903,281,70
Total TN30 SPOT									258,183,267,000.00		21,542,200	903,281,70
Total For TN30									258,183,267,000.00		21,542,200	903,281,70
TN30/R On 09/10/2030 Spot Bond			8.00000	116.23151	8.00000	116.20646				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.67700	96.16511	12.67700	96.13299				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.76000	87.92670	12.76000	87.89683			299,895,728,000.00		23,502,800	623,580,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total TN40 SPOT									299,895,728,000.00	23,502,800	623,580,30
Total For TN40									299,895,728,000.00	23,502,800	623,580,30
TN40/R On 09/10/2040 Spot Bond			10.75000	101.94606	10.75000	101.91674			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.79682			0.00	0	130,000,00
Total TNF25 SPOT									0.00	0	130,000,00
Total For TNF25									0.00	0	130,000,00
TNF27 On 07/02/2027 Spot Bond					0.00000	100.86051			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.04500	101.57384	6.04500	102.09300			0.00	0	
Total TNI33 SPOT									0.00	0	
Total For TNI33									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.88777			0.00	0	84,702,60
Total TR5A11 SPOT									0.00	0	84,702,60
Total For TR5A11									0.00	0	84,702,60
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.69362			0.00	0	76,232,30
Total TR5A12 SPOT									0.00	0	76,232,30
Total For TR5A12									0.00	0	76,232,30
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.65962			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.75391			0.00	0	
Total TR5A22 SPOT									0.00	0	
Total For TR5A22									0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.92500	100.23669	7.92500	102.72740			0.00	0	
Total TR5A31 SPOT									0.00	0	
Total For TR5A31									0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total TR5OM2 SPOT									0.00	0	
Total For TR5OM2									0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.34472			0.00	400,000	100,00
Total TRA4A3 SPOT									0.00	400,000	100,00
Total For TRA4A3									0.00	400,000	100,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A: On 13/04/2024 Spot Bond			8.70500	102.21307	8.70500	102.18915				3,482,000,000.00	400,000	100,00
Total TRA4A4 SPOT										3,482,000,000.00	400,000	100,00
Total For TRA4A4										3,482,000,000.00	400,000	100,00
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.34472				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.93500	101.08457	8.93500	101.06029				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.17612				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.91739				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.88408				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.81435				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	102.26752				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	102.26752				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261: On 07/02/2023 Spot Bond					0.00000	98.94156				0.00	0	120,000,00
Total TSP261 SPOT										0.00	0	120,000,00
Total For TSP261										0.00	0	120,000,00
TSP262: On 13/02/2023 Spot Bond					0.00000	98.82374				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263: On 10/03/2023 Spot Bond					0.00000	98.32846				0.00	0	
Total TSP263 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.39061				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.18292				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.73581				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC42 On 10/01/2023 Spot Bond					0.00000	100.33300				0.00	0	
Total TWC424 SPOT										0.00	0	
Total For TWC424										0.00	0	
TWC42 On 12/01/2023 Spot Bond					0.00000	100.33301				0.00	0	
Total TWC425 SPOT										0.00	0	
Total For TWC425										0.00	0	
TWC42 On 16/01/2023 Spot Bond					0.00000	100.16951				0.00	0	
Total TWC426 SPOT										0.00	0	
Total For TWC426										0.00	0	
TWC42 On 28/01/2023 Spot Bond					0.00000	100.33204				0.00	0	
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
TWC42 On 03/03/2023 Spot Bond					0.00000	100.36276				0.00	0	
Total TWC428 SPOT										0.00	0	
Total For TWC428										0.00	0	
TWC42 On 27/02/2023 Spot Bond					0.00000	100.44380				0.00	0	15,700,000.00
Total TWC429 SPOT										0.00	0	15,700,000.00
Total For TWC429										0.00	0	15,700,000.00
TWC43 On 08/03/2023 Spot Bond					0.00000	100.26780				0.00	0	
Total TWC430 SPOT										0.00	0	
Total For TWC430										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.22500	103.21737	11.22500	103.18623				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.55383				0.00	0	36,715,500.00

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 UU1A01 SPOT										0.00	0	36,715,50
Total For UU1A01										0.00	0	36,715,50
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.54749				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.56561				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.61654				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0: On 15/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0: On 15/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		450,000,000,000.00		14,500,000,000	13,500,000,00	
Total UU1A08 SPOT								50,000,000,000.00		14,500,000,000	13,500,000,00	
Total For UU1A08								50,000,000,000.00		14,500,000,000	13,500,000,00	
UU1A0: On 15/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		970,000,000,000.00		9,700,000,000	6,000,000,00	
Total UU1A09 SPOT								9,000,000,000.00		9,700,000,000	6,000,000,00	
Total For UU1A09								9,000,000,000.00		9,700,000,000	6,000,000,00	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.62830				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.64710				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.73007				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.74571				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		90,000,000,000.00		900,000,000	900,000,00	
Total UU1C03 SPOT								10,000,000,000.00		900,000,000	900,000,00	
Total For UU1C03								10,000,000,000.00		900,000,000	900,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VKE11 On 20/04/2023 Spot Bond					0.00000	101.37783				0.00	300,000,000	150,000,000
Total VKE11 SPOT										0.00	300,000,000	150,000,000
Total For VKE11										0.00	300,000,000	150,000,000
VKE14 On 27/08/2023 Spot Bond					0.00000	100.73231				0.00	0	0
Total VKE14 SPOT										0.00	0	0
Total For VKE14										0.00	0	0
VKE15 On 14/02/2023 Spot Bond					0.00000	100.56150				0.00	0	0
Total VKE15 SPOT										0.00	0	0
Total For VKE15										0.00	0	0
VKE16 On 14/02/2025 Spot Bond					0.00000	101.11526				0.00	0	0
Total VKE16 SPOT										0.00	0	0
Total For VKE16										0.00	0	0
VKE18 On 27/08/2024 Spot Bond					0.00000	100.59063				0.00	0	0
Total VKE18 SPOT										0.00	0	0
Total For VKE18										0.00	0	0
VKE19 On 27/08/2025 Spot Bond					0.00000	100.37604				0.00	0	0
Total VKE19 SPOT										0.00	0	0
Total For VKE19										0.00	0	0
VKE20 On 27/08/2027 Spot Bond					0.00000	100.38465				0.00	0	0
Total VKE20 SPOT										0.00	0	0
Total For VKE20										0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	101.90714				0.00	600,000,000	300,000,000
Total WHL03 SPOT										0.00	600,000,000	300,000,000
Total For WHL03										0.00	600,000,000	300,000,000
Total for SPOT										1.61e+017	641,334,142,900	137,776,060,910
Total for SPOT :										1.61e+017	641,334,142,900	137,776,060,910
Total Futures										1.61e+017	641,334,150,962	137,777,499,850
Total Options										0.00	0	131,740
Grand Total:										1.61e+017	641,334,150,962	137,777,631,640