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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 12/07/2022

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	04/08/2022	Bond Future			12.67493	72.60851	12.49030	73.45864			0.00	0	35
ES33	On	03/11/2022	Bond Future			12.91523	69.94818	12.72613	70.79513			0.00	0	
ES33	On	02/02/2023	Bond Future			13.14873	71.16406	12.95159	72.02364			0.00	0	
ES33	On	04/05/2023	Bond Future			13.36672	68.70620	13.16388	69.56878			0.00	0	
ES33	On	03/08/2023	Bond Future			13.56761	70.10584	14.69960	65.66008			0.00	0	
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
ES42	On	04/08/2022	Bond Future			13.05914	70.42630	12.88946	71.30253			0.00	0	4,76
ES42	On	03/11/2022	Bond Future			13.28300	67.25621	13.10884	68.12989			0.00	0	
ES42	On	02/02/2023	Bond Future			13.49263	68.42718	13.31118	69.31416			0.00	0	
ES42	On	04/05/2023	Bond Future			13.69749	65.44737	13.51052	66.33813			0.00	0	
ES42	On	03/08/2023	Bond Future			13.88100	66.78439	14.86407	62.51278			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,76</b>
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	<b>4,76</b>
I2025	On	04/08/2022	Bond Future			161.73279	161.73279	161.69608	161.69608			154,778,280.03	957	11,18

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Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	03/11/2022	Bond Future		164.23605	164.23605	164.16185	164.16185			0.00	0	
I2025	On	02/02/2023	Bond Future		165.40048	165.40048	165.31953	165.31953			0.00	0	
I2025	On	04/05/2023	Bond Future		168.49333	168.49333	168.38020	168.38020			0.00	0	
I2025	On	03/08/2023	Bond Future		170.16617	170.16617	157.60984	157.60984			0.00	0	
<b>Total I2025 Future</b>											<b>154,778,280.03</b>	<b>957</b>	<b>11,18</b>
<b>Total For I2025</b>											<b>154,778,280.03</b>	<b>957</b>	<b>11,18</b>
I2029	On	04/08/2022	Bond Future		118.81695	118.81695	118.80152	118.80152			13,188,681.45	111	2,74
I2029	On	03/11/2022	Bond Future		119.40714	119.40714	119.36452	119.36452			0.00	0	
I2029	On	02/02/2023	Bond Future		121.48017	121.48017	121.43302	121.43302			0.00	0	
I2029	On	04/05/2023	Bond Future		122.46444	122.46444	122.39375	122.39375			0.00	0	
I2029	On	03/08/2023	Bond Future		124.94830	124.94830	115.80161	115.80161			6,372,363.30	51	
<b>Total I2029 Future</b>											<b>19,561,044.75</b>	<b>162</b>	<b>2,74</b>
<b>Total For I2029</b>											<b>19,561,044.75</b>	<b>162</b>	<b>2,74</b>
I2033	On	04/08/2022	Bond Future		112.01552	112.01552	111.43012	111.43012			53,767,449.60	480	9,54
I2033	On	03/11/2022	Bond Future		112.41573	112.41573	111.79601	111.79601			0.00	0	
I2033	On	02/02/2023	Bond Future		114.36707	114.36707	113.73313	113.73313			7,433,859.55	65	
I2033	On	04/05/2023	Bond Future		115.13316	115.13316	114.46614	114.46614			0.00	0	
I2033	On	03/08/2023	Bond Future		117.46814	117.46814	108.30582	108.30582			0.00	0	
<b>Total I2033 Future</b>											<b>61,201,309.15</b>	<b>545</b>	<b>9,61</b>
<b>Total For I2033</b>											<b>61,201,309.15</b>	<b>545</b>	<b>9,61</b>
I2038	On	04/08/2022	Bond Future		125.49269	125.49269	124.37830	124.37830			32,628,099.40	260	5,06
I2038	On	03/11/2022	Bond Future		127.43516	127.43516	126.27518	126.27518			0.00	0	
I2038	On	02/02/2023	Bond Future		127.75024	127.75024	126.56581	126.56581			0.00	0	
I2038	On	04/05/2023	Bond Future		130.13996	130.13996	128.90995	128.90995			0.00	0	
I2038	On	03/08/2023	Bond Future		130.81830	130.81830	120.01509	120.01509			34,012,758.00	260	
<b>Total I2038 Future</b>											<b>66,640,857.40</b>	<b>520</b>	<b>5,13</b>
<b>Total For I2038</b>											<b>66,640,857.40</b>	<b>520</b>	<b>5,13</b>
I2046	On	04/08/2022	Bond Future		113.60897	113.60897	113.40659	113.40659			10,224,807.30	90	18,33
I2046	On	03/11/2022	Bond Future		113.40537	113.40537	113.17397	113.17397			0.00	0	1,62
I2046	On	02/02/2023	Bond Future		115.37472	115.37472	115.13569	115.13569			0.00	0	
I2046	On	04/05/2023	Bond Future		115.51045	115.51045	115.24552	115.24552			0.00	0	
I2046	On	03/08/2023	Bond Future		117.85522	117.85522	108.99053	108.99053			10,606,969.80	90	
<b>Total I2046 Future</b>											<b>20,831,777.10</b>	<b>180</b>	<b>19,96</b>
<b>Total For I2046</b>											<b>20,831,777.10</b>	<b>180</b>	<b>19,96</b>
I2050	On	04/08/2022	Bond Future		114.98109	114.98109	114.75373	114.75373			10,348,298.10	90	12,80
I2050	On	03/11/2022	Bond Future		116.76044	116.76044	116.50337	116.50337			0.00	0	
I2050	On	02/02/2023	Bond Future		116.68092	116.68092	116.41562	116.41562			0.00	0	
I2050	On	04/05/2023	Bond Future		118.86338	118.86338	118.57143	118.57143			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	03/08/2023	Bond Future			119.09504	119.09504	110.03355	110.03355			10,718,553.60	90	
<b>Total I2050 Future</b>												<b>21,066,851.70</b>	<b>180</b>	<b>12,86</b>
<b>Total For I2050</b>												<b>21,066,851.70</b>	<b>180</b>	<b>12,86</b>
R186	On	04/08/2022	Bond Future			9.33553	105.50731	9.18509	106.05218		4.95	332,031,504.57	3,147	92,00
R186	On	03/11/2022	Bond Future			9.56551	107.11426	9.41068	107.64328		4.79	42,845,704.00	400	12,94
R186	On	02/02/2023	Bond Future			9.77405	103.65291	9.60770	104.18790		4.91	0.00	0	
R186	On	04/05/2023	Bond Future			9.96747	105.57153	9.79338	106.09693		4.78	0.00	0	
R186	On	03/08/2023	Bond Future			10.12764	102.39294	12.83048	95.12899		4.82	0.00	0	
<b>Total R186 Future</b>												<b>374,877,208.57</b>	<b>3,547</b>	<b>104,94</b>
R186	On	04/08/2022	Bond Future	8.13	Call			0.01000	0.00001	0,000	3.61	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			3,923.45000	3.92345	4,468,310	3.61	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			0.01000	0.00001	0,000	3.63	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			3,885.41000	3.88541	4,430,270	3.63	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			0.02000	0.00002	0,000	3.64	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			3,847.39000	3.84739	4,392,240	3.64	0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Call			0.00000	0.00000	0,000	4.62	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			8,491.45000	8.49145	9,036,320	4.62	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			0.00000	0.00000	0,000	3.44	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			4,572.69000	4.57269	5,117,560	3.44	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			2,200.56000	2.20056	1,713,340	5.92	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			66.51000	0.06651	124,160	5.92	0.00	0	3,60
R186	On	03/11/2022	Bond Future	8.23	Put			4,251.13000	4.25113	4,743,020	4.75	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			211.48000	0.21148	142,430	4.71	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			3,286.08000	3.28608	3,746,050	4.71	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			216.37000	0.21637	145,980	4.71	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			3,255.42000	3.25542	3,714,050	4.71	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			221.35000	0.22135	149,600	4.70	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			3,224.87000	3.22487	3,682,140	4.70	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			478.08000	0.47808	343,980	4.70	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			2,212.23000	2.21223	2,607,150	4.70	0.00	0	4,30
R186	On	03/11/2022	Bond Future	8.23	Call			103.21000	0.10321	66,080	4.75	0.00	0	4,30
R186	On	02/02/2023	Bond Future	8.33	Call			250.66000	0.25066	184,390	4.74	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			4,478.79000	4.47879	4,947,510	4.74	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			254.35000	0.25435	187,230	4.73	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			4,448.55000	4.44855	4,916,420	4.73	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			247.02000	0.24702	181,600	4.74	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			4,509.09000	4.50909	4,978,660	4.74	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			3,639.69000	3.63969	4,040,250	4.50	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			646.96000	0.64696	520,870	4.51	0.00	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
R186	On	04/05/2023	Bond Future	8.83	Put		3,616.79000	3.61679	4,016,100	4.51	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call		655.20000	0.65520	527,900	4.51	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put		3,593.66000	3.59366	3,991,760	4.51	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call		638.47000	0.63847	513,630	4.50	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put		8,480.44000	8.48044	2,647,020	4.81	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call		90.56000	0.09056	1,533,010	4.81	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put		8,453.57000	8.45357	2,632,070	4.81	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call		92.37000	0.09237	1,547,080	4.82	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put		8,426.84000	8.42684	2,617,600	4.82	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call		88.88000	0.08888	1,519,410	4.81	0.00	0	
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>19,42</b>
<b>Total For R186</b>											<b>374,877,208.57</b>	<b>3,547</b>	<b>124,36</b>
R197	On	04/08/2022	Bond Future			329.75664	329.75664	329.91440	329.91440		0.00	0	80
R197	On	03/11/2022	Bond Future			334.85972	334.85972	334.94471	334.94471		0.00	0	
R197	On	02/02/2023	Bond Future			331.92463	331.92463	332.00017	332.00017		0.00	0	
R197	On	04/05/2023	Bond Future			338.13498	338.13498	338.15022	338.15022		0.00	0	
R197	On	03/08/2023	Bond Future			335.94385	335.94385	337.73401	337.73401		0.00	0	
<b>Total R197 Future</b>											<b>0.00</b>	<b>0</b>	<b>81</b>
<b>Total For R197</b>											<b>0.00</b>	<b>0</b>	<b>81</b>
R202	On	04/08/2022	Bond Future			242.79594	242.79594	243.20650	243.20650		24,279,594.00	100	6,93
R202	On	03/11/2022	Bond Future			246.55322	246.55322	246.91476	246.91476		0.00	0	
R202	On	02/02/2023	Bond Future			246.18650	246.18650	246.54620	246.54620		0.00	0	
R202	On	04/05/2023	Bond Future			250.79065	250.79065	251.11138	251.11138		0.00	0	
R202	On	03/08/2023	Bond Future			251.06909	251.06909	232.87426	232.87426		25,106,909.00	100	
<b>Total R202 Future</b>											<b>49,386,503.00</b>	<b>200</b>	<b>6,93</b>
<b>Total For R202</b>											<b>49,386,503.00</b>	<b>200</b>	<b>6,93</b>
R2023	On	04/08/2022	Bond Future			6.90667	103.87930	6.78674	103.94419	0.66	0.00	0	28,53
R2023	On	03/11/2022	Bond Future			7.48652	101.54234	7.34629	101.58507	0.41	0.00	0	
<b>Total R2023 Future</b>											<b>0.00</b>	<b>0</b>	<b>28,53</b>
R2023	On	04/08/2022	Bond Future	6.03	Call			0.01000	0.00001	0,000	0.44	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			411.27000	0.41127	476,150	0.44	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			0.01000	0.00001	0,000	0.44	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			405.81000	0.40581	470,690	0.44	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			0.01000	0.00001	0,000	0.44	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			400.36000	0.40036	465,240	0.44	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			336.33000	0.33633	378,490	0.28	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			1.13000	0.00113	0,510	0.28	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			333.36000	0.33336	375,470	0.28	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	03/11/2022	Bond Future	6.27	Call			1.24000	0.00124	0,570	0.28	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			330.40000	0.33040	372,460	0.28	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			1.04000	0.00104	0,470	0.28	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>28,53</b>
R2030	On	04/08/2022	Bond Future			10.93695	85.47611	10.79254	86.13339		8.07	57,098,041.48	668	91,03
R2030	On	03/11/2022	Bond Future			11.15275	86.77889	11.00569	87.42647		8.01	60,918,780.78	702	18,96
R2030	On	02/02/2023	Bond Future			11.35774	84.25969	11.20369	84.91564		8.28	438,150,388.00	5,200	2,60
R2030	On	04/05/2023	Bond Future			11.55453	85.82064	11.39623	86.47283		8.14	0.00	0	
R2030	On	03/08/2023	Bond Future			11.73646	83.53997	13.25669	77.77963		8.13	0.00	0	
<b>Total R2030 Future</b>												<b>556,167,210.26</b>	<b>6,570</b>	<b>112,55</b>
R2030	On	04/08/2022	Bond Future	9.54	Put			5,981.54000	5.98154	6,638,820	4.46	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			0.00000	0.00000	0,000	4.43	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			5,931.72000	5.93172	6,589,000	4.43	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			0.00000	0.00000	0,000	4.40	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			5,881.93000	5.88193	6,539,210	4.40	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			1,173.21000	1.17321	773,080	8.69	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			0.00000	0.00000	0,000	6.77	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			12,433.79000	12.43379	13,091,070	6.77	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			0.00000	0.00000	0,000	5.89	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			8,465.29000	8.46529	9,122,570	5.89	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			0.00000	0.00000	0,000	4.46	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			456.85000	0.45685	714,000	8.69	0.00	0	80
R2030	On	03/11/2022	Bond Future	10.09	Call			266.61000	0.26661	183,460	7.62	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			4,444.17000	4.44417	5,008,600	7.62	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			756.47000	0.75647	944,600	8.86	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Call			95.58000	0.09558	61,090	7.57	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			6,131.23000	6.13123	6,744,320	7.57	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			260.20000	0.26020	178,720	7.61	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			4,484.80000	4.48480	5,050,900	7.61	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			273.13000	0.27313	188,290	7.62	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			4,403.68000	4.40368	4,966,420	7.62	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			345.72000	0.34572	242,720	7.64	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			4,007.89000	4.00789	4,552,470	7.64	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			3,207.53000	3.20753	2,748,080	8.86	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			5,745.71000	5.74571	6,307,720	7.78	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			396.85000	0.39685	301,530	7.78	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			6,447.32000	6.44732	7,028,100	7.86	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			356.10000	0.35610	269,160	7.81	0.00	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
R2030	On	02/02/2023	Bond Future	11.35	Put			0.00000	0.00000	2,184,510	8.61		0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			384.10000	0.38410	291,340	7.79		0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			5,786.25000	5.78625	6,349,440	7.79		0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			389.82000	0.38982	295,880	7.78		0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			7,175.80000	7.17580	7,772,290	7.93		0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			282.64000	0.28264	211,430	7.88		0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			5,706.50000	5.70650	6,267,130	7.78		0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			287.03000	0.28703	214,860	7.87		0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			6,573.95000	6.57395	7,157,730	7.87		0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			300.83000	0.30083	225,660	7.86		0.00	0	40
R2030	On	02/02/2023	Bond Future	9.04	Put			10,017.66000	10.01766	10,650,440	8.21		0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			86.16000	0.08616	61,440	8.19		0.00	0	40
R2030	On	02/02/2023	Bond Future	9.94	Put			5,990.03000	5.99003	6,559,040	7.81		0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			106.40000	0.10640	76,480	8.14		0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			9,260.19000	9.26019	9,886,220	8.14		0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			229.92000	0.22992	170,460	7.93		0.00	0	
R2030	On	02/02/2023	Bond Future	11.35	Call			0.00000	0.00000	2,151,710	8.61	10,758,550.00		5,000	5,00
R2030	On	02/02/2023	Bond Future	9.08	Put			9,826.90000	9.82690	10,458,130	8.19		0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			6,616.43000	6.61643	7,201,170	7.88		0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			49.54000	0.04954	34,510	8.23		0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			11,127.88000	11.12788	11,768,800	8.23		0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			80.24000	0.08024	57,070	8.21		0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call			1,964.91000	1.96491	1,657,130	8.39		0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			2,323.99000	2.32399	2,672,160	8.39		0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			2,054.36000	2.05436	1,738,050	8.43		0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			2,241.57000	2.24157	2,581,210	8.43		0.00	0	40
R2030	On	04/05/2023	Bond Future	12.04	Call			4,216.63000	4.21663	3,790,440	8.85		0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			1,603.86000	1.60386	1,829,860	8.85		0.00	0	1,00
R2030	On	04/05/2023	Bond Future	10.52	Call			1,024.71000	1.02471	848,280	7.71		0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			4,753.56000	4.75356	5,229,320	7.71		0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			1,036.95000	1.03695	858,950	7.72		0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call			1,049.55000	1.04955	869,960	7.72		0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			4,690.99000	4.69099	5,163,590	7.72		0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			410.63000	0.41063	326,020	7.73		0.00	0	40
R2030	On	04/05/2023	Bond Future	9.78	Put			7,452.03000	7.45203	8,019,610	7.73		0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			539.85000	0.53985	433,320	7.67		0.00	0	1,00
R2030	On	04/05/2023	Bond Future	11.62	Put			2,183.94000	2.18394	2,472,260	8.46		0.00	0	40
R2030	On	04/05/2023	Bond Future	10.42	Call			905.68000	0.90568	744,770	7.68		0.00	0	50
R2030	On	04/05/2023	Bond Future	10.42	Put			5,073.23000	5.07323	5,564,510	7.68		0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			142.18000	0.14218	108,420	7.86		0.00	0	40

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2030	On	04/05/2023	Bond Future	9.03	Put		10,702.27000	10.70227	11,320,700	7.86		0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call		316.72000	0.31672	248,950	7.78		0.00	0	11
R2030	On	04/05/2023	Bond Future	10.53	Put		4,722.08000	4.72208	5,196,270	7.72		0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put		2,677.88000	2.67788	3,012,790	8.22		0.00	0	11
R2030	On	04/05/2023	Bond Future	11.62	Call		3,103.99000	3.10399	2,740,120	8.46		0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put		8,280.20000	8.28020	8,864,620	7.78		0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call		356.52000	0.35652	281,510	7.76		0.00	0	50
R2030	On	04/05/2023	Bond Future	9.67	Put		7,903.62000	7.90362	8,480,800	7.76		0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put		6,580.29000	6.58029	7,125,950	7.67		0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Call		5,557.36000	5.55736	5,075,120	9.29		0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		1,140.51000	1.14051	1,310,460	9.29		0.00	0	50
R2030	On	04/05/2023	Bond Future	11.34	Call		2,444.66000	2.44466	2,127,380	8.22		0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		109.13000	0.10913	779,390	7.57		0.00	0	1,00
R2030	On	03/08/2023	Bond Future	10.40	Put		11,387.79000	11.38779	6,297,710	7.57		0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call		466.44000	0.46644	2,050,350	8.01		0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		7,817.51000	7.81751	3,641,080	8.01		0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		473.15000	0.47315	2,069,070	8.02		0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		7,783.63000	7.78363	3,619,210	8.02		0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		479.74000	0.47974	2,087,540	8.02		0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		7,749.65000	7.74965	3,597,110	8.02		0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		1,881.00000	1.88100	4,981,880	9.08		0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		4,342.74000	4.34274	1,683,280	9.08		0.00	0	1,00
<b>Total R2030 Option</b>											<b>10,758,550.00</b>	<b>5,000</b>	<b>17,55</b>	
<b>Total For R2030</b>											<b>566,925,760.26</b>	<b>11,570</b>	<b>130,18</b>	
R2032	On	04/08/2022	Bond Future			11.38692	84.87677	11.24753	85.58346	9.34		145,563,660.55	1,715	96,20
R2032	On	03/11/2022	Bond Future			11.59615	82.01797	11.45438	82.71626	9.67		0.00	0	76,00
R2032	On	02/02/2023	Bond Future			11.79147	83.42452	11.64376	84.13230	9.73		0.00	0	
R2032	On	04/05/2023	Bond Future			11.97491	80.81035	11.82366	81.51590	10.08		0.00	0	
R2032	On	03/08/2023	Bond Future			12.13798	82.43918	13.40052	76.99193	9.65		428,683,736.00	5,200	2,60
<b>Total R2032 Future</b>											<b>574,247,396.55</b>	<b>6,915</b>	<b>174,92</b>	
R2032	On	04/08/2022	Bond Future	8.97	Call		0.00000	0.00000	0,000	8.17		0.00	0	80
R2032	On	04/08/2022	Bond Future	11.00	Call		338.44000	0.33844	172,720	9.34		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		0.29000	0.00029	0,040	7.51		0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put		8,306.62000	8.30662	9,013,310	7.30		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call		3,293.28000	3.29328	2,657,100	11.15		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		102.66000	0.10266	173,170	11.15		0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Call		59.58000	0.05958	21,330	8.66		0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Put		2,916.00000	2.91600	3,584,440	8.66		0.00	0	7,50
R2032	On	04/08/2022	Bond Future	10.10	Call		0.03000	0.00003	0,000	7.21		0.00	0	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/08/2022	Bond Future	11.00	Put			1,613.70000	1.61370	2,154,670	9.34	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.60	Call			2,062.19000	2.06219	1,525,270	10.58	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			290.82000	0.29082	460,590	10.58	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.21	Call			0.25000	0.00025	0,030	7.48	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			5,525.84000	5.52584	6,232,310	7.48	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			5,581.42000	5.58142	6,287,930	7.46	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			5,470.31000	5.47031	6,176,750	7.51	0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call			10.76000	0.01076	2,750	8.20	0.00	0	90
R2032	On	04/08/2022	Bond Future	10.50	Put			3,943.46000	3.94346	4,642,140	8.20	0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Call			0.00000	0.00000	0,000	7.20	0.00	0	90
R2032	On	04/08/2022	Bond Future	9.80	Put			7,844.72000	7.84472	8,551,410	7.20	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Put			12,792.07000	12.79207	13,498,760	8.17	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call			0.00000	0.00000	0,000	7.69	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Put			10,185.69000	10.18569	10,892,380	7.69	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			0.00000	0.00000	0,000	7.30	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.10	Put			6,140.02000	6.14002	6,846,680	7.21	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			0.21000	0.00021	0,030	7.46	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			4,458.05000	4.45805	5,042,610	9.01	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			402.77000	0.40277	286,800	9.02	0.00	0	70
R2032	On	03/11/2022	Bond Future	10.67	Put			4,415.00000	4.41500	4,997,320	9.02	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			95.17000	0.09517	60,610	8.69	0.00	0	
R2032	On	03/11/2022	Bond Future	10.21	Put			6,597.22000	6.59722	7,256,310	8.69	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			252.07000	0.25207	172,780	8.87	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			5,221.79000	5.22179	5,840,790	8.87	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.46	Call			9.55000	0.00955	5,320	8.80	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.56	Put			4,900.22000	4.90022	5,505,930	8.93	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.66	Call			393.00000	0.39300	279,270	9.01	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Put			8,142.90000	8.14290	8,823,120	8.73	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			82.35000	0.08235	51,960	8.70	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			7,120.41000	7.12041	7,788,310	8.70	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.31	Call			5.41000	0.00541	2,920	8.82	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.16	Put			6,857.39000	6.85739	7,521,120	8.69	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.21	Call			109.72000	0.10972	70,520	8.69	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.56	Call			304.53000	0.30453	211,950	8.93	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Put			11,615.15000	11.61515	12,310,950	8.82	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			6.55000	0.00655	3,570	8.81	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.36	Put			11,321.62000	11.32162	12,016,930	8.81	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Put			10,738.94000	10.73894	11,433,000	8.80	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			46.21000	0.04621	28,140	8.73	0.00	0	70
R2032	On	03/11/2022	Bond Future	11.55	Call			2,104.74000	2.10474	1,732,360	10.07	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 Intere
R2032	On	03/11/2022	Bond Future	11.55	Put			1,632.88000	1.63288	1,958,790	10.07	0.00	0	50
R2032	On	03/11/2022	Bond Future	12.30	Call			4,648.02000	4.64802	4,097,320	11.11	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			598.86000	0.59886	746,450	11.11	0.00	0	70
R2032	On	02/02/2023	Bond Future	10.67	Call			667.42000	0.66742	525,680	9.03	0.00	0	70
R2032	On	02/02/2023	Bond Future	10.39	Call			413.87000	0.41387	317,190	8.93	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			909.64000	0.90964	1,067,790	11.21	0.00	0	70
R2032	On	02/02/2023	Bond Future	10.40	Call			420.79000	0.42079	322,760	8.93	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			6,721.91000	6.72191	7,331,660	8.93	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			494.67000	0.49467	382,550	8.92	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			6,265.71000	6.26571	6,861,370	8.92	0.00	0	40
R2032	On	02/02/2023	Bond Future	10.16	Call			279.25000	0.27925	209,940	8.96	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			5,547.03000	5.54703	6,113,070	9.03	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Call			310.27000	0.31027	234,440	8.96	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.22	Put			7,576.30000	7.57630	8,208,250	8.96	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			407.19000	0.40719	311,820	8.94	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			6,814.83000	6.81483	7,427,240	8.94	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Put			12,413.87000	12.41387	13,106,550	9.05	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			6,768.23000	6.76823	7,379,330	8.93	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			71.82000	0.07182	50,800	9.05	0.00	0	50
R2032	On	02/02/2023	Bond Future	9.47	Put			11,512.24000	11.51224	12,199,000	9.05	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			179.60000	0.17960	132,260	9.00	0.00	0	70
R2032	On	02/02/2023	Bond Future	9.92	Put			9,085.16000	9.08516	9,745,600	9.00	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			2,393.58000	2.39358	2,736,820	9.94	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			3,032.49000	3.03249	2,635,870	10.12	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			2,093.97000	2.09397	2,405,130	10.12	0.00	0	50
R2032	On	02/02/2023	Bond Future	12.75	Call			6,015.31000	6.01531	5,465,680	11.21	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			7,870.03000	7.87003	8,508,500	8.96	0.00	0	40
R2032	On	02/02/2023	Bond Future	9.31	Call			49.70000	0.04970	34,600	9.05	0.00	0	40
R2032	On	02/02/2023	Bond Future	11.69	Call			2,616.04000	2.61604	2,251,500	9.94	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			1,133.73000	1.13373	946,910	9.45	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			5,677.21000	5.67721	6,195,940	9.45	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			1,106.17000	1.10617	922,720	9.44	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			5,750.63000	5.75063	6,272,730	9.44	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			1,120.02000	1.12002	934,870	9.44	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			5,713.97000	5.71397	6,234,370	9.44	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			8,029.12000	8.02912	4,268,200	9.65	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			811.26000	0.81126	2,509,090	9.66	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			7,992.54000	7.99254	4,243,120	9.66	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			821.31000	0.82131	2,530,660	9.67	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			7,956.07000	7.95607	4,218,170	9.67	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2032	On	03/08/2023	Bond Future	11.90	Call			0.00000	0.00000	2,818,180	9.78	14,090,900.00	5,000	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			0.00000	0.00000	3,904,150	9.78	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call			801.29000	0.80129	2,487,620	9.65	0.00	0	
<b>Total R2032 Option</b>												<b>14,090,900.00</b>	<b>5,000</b>	<b>34,96</b>
<b>Total For R2032</b>												<b>588,338,296.55</b>	<b>11,915</b>	<b>209,88</b>
R2035	On	04/08/2022	Bond Future			11.68289	85.65994	11.50801	86.65243		10.43	351,634,053.70	4,105	131,03
R2035	On	03/11/2022	Bond Future			11.88017	82.47654	11.70141	83.46505		10.89	0.00	0	3,71
R2035	On	02/02/2023	Bond Future			12.06828	83.88994	11.88227	84.89290		11.00	0.00	0	
R2035	On	04/05/2023	Bond Future			12.23626	80.94391	12.04538	81.95011		11.55	0.00	0	
R2035	On	03/08/2023	Bond Future			12.38815	82.57431	13.44386	77.43166		11.07	0.00	0	
<b>Total R2035 Future</b>												<b>351,634,053.70</b>	<b>4,105</b>	<b>134,80</b>
R2035	On	04/08/2022	Bond Future	9.53	Call			0.00000	0.00000	0,000	9.40	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put			12,530.27000	12.53027	13,522,760	9.40	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			0.00000	0.00000	0,000	9.32	0.00	0	10
R2035	On	04/08/2022	Bond Future	11.13	Call			187.87000	0.18787	66,590	9.88	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			2,393.28000	2.39328	3,264,490	9.88	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call			3,797.49000	3.79749	2,890,280	11.53	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call			10.68000	0.01068	2,010	9.38	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			4,704.57000	4.70457	5,688,390	9.38	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			11.65000	0.01165	2,230	9.39	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put			5,884.06000	5.88406	6,875,110	9.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			12.71000	0.01271	2,480	9.40	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			4,582.81000	4.58281	5,565,070	9.40	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put			10,396.45000	10.39645	11,388,940	9.32	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			1.65000	0.00165	0,210	9.17	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.73	Put			4,643.61000	4.64361	5,626,680	9.39	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			76.08000	0.07608	161,360	11.53	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call			5.10000	0.00510	0,830	9.29	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			5,196.64000	5.19664	6,184,860	9.29	0.00	0	10
R2035	On	03/11/2022	Bond Future	10.99	Put			4,654.78000	4.65478	5,460,710	10.17	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call			627.57000	0.62757	423,490	10.25	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.05	Put			4,380.23000	4.38023	5,164,660	10.25	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			752.22000	0.75222	517,760	10.36	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Put			11,548.63000	11.54863	12,530,190	9.64	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			73.66000	0.07366	40,410	9.65	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.30	Put			8,457.53000	8.45753	9,412,790	9.65	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			170.45000	0.17045	100,590	9.73	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			576.94000	0.57694	763,740	12.72	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.99	Call			544.19000	0.54419	361,610	10.17	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	03/11/2022	Bond Future	11.15	Call			785.68000	0.78568	543,370	10.38	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			3,946.48000	3.94648	4,692,680	10.38	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			5,783.45000	5.78345	4,981,740	12.72	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			6,847.13000	6.84713	7,765,780	9.73	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.13	Put			4,030.93000	4.03093	4,784,980	10.36	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			13.41000	0.01341	6,460	9.64	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.14	Call			768.76000	0.76876	530,400	10.37	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			3,988.49000	3.98849	4,738,640	10.37	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			718.54000	0.71854	529,940	10.10	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			6,444.58000	6.44458	7,258,940	10.10	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			955.59000	0.95559	720,750	10.25	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.05	Put			5,670.71000	5.67071	6,438,830	10.25	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			971.04000	0.97104	733,340	10.26	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			487.62000	0.48762	349,590	9.99	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			7,547.10000	7.54710	8,412,030	9.99	0.00	0	50
R2035	On	02/02/2023	Bond Future	10.86	Call			693.62000	0.69362	510,160	10.09	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			6,539.70000	6.53970	7,359,200	10.09	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			705.91000	0.70591	519,900	10.09	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			853.13000	0.85313	1,045,910	12.96	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Call			253.27000	0.25327	174,230	9.99	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Put			9,557.78000	9.55778	10,481,700	9.99	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			439.72000	0.43972	313,140	9.99	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			7,867.88000	7.86788	8,744,260	9.99	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			471.27000	0.47127	337,120	9.99	0.00	0	40
R2035	On	02/02/2023	Bond Future	11.06	Put			5,627.21000	5.62721	6,392,470	10.26	0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Call			90.01000	0.09001	58,290	9.98	0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Put			12,581.16000	12.58116	13,552,400	9.98	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			98.56000	0.09856	64,160	9.98	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			12,323.75000	12.32375	13,292,310	9.98	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			107.80000	0.10780	70,530	9.98	0.00	0	40
R2035	On	02/02/2023	Bond Future	10.87	Put			6,491.94000	6.49194	7,308,890	10.09	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			2,702.60000	2.70260	3,190,880	11.25	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			3,138.36000	3.13836	2,611,490	11.30	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			2,609.17000	2.60917	3,085,260	11.30	0.00	0	40
R2035	On	02/02/2023	Bond Future	13.22	Call			7,684.20000	7.68420	6,874,020	12.96	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			12,068.07000	12.06807	13,033,760	9.98	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Put			7,653.40000	7.65340	8,522,210	9.99	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			3,015.80000	3.01580	2,501,120	11.25	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			1,508.19000	1.50819	1,770,480	12.96	0.00	0	50
R2035	On	04/05/2023	Bond Future	11.17	Call			1,409.90000	1.40990	1,131,030	10.82	0.00	0	50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interr
R2035	On	04/05/2023	Bond Future	11.17	Put		6,265.37000	6.26537	6,992,700	10.82		0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		1,460.93000	1.46093	1,174,670	10.84		0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		6,143.20000	6.14320	6,863,140	10.84		0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		1,478.27000	1.47827	1,189,540	10.84		0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		6,102.92000	6.10292	6,820,390	10.84		0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		239.48000	0.23948	175,030	10.74		0.00	0	40
R2035	On	04/05/2023	Bond Future	9.85	Put		13,233.89000	13.23389	14,175,640	10.74		0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		554.45000	0.55445	422,220	10.72		0.00	0	50
R2035	On	04/05/2023	Bond Future	10.42	Put		9,906.45000	9.90645	10,780,420	10.72		0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call		703.15000	0.70315	542,070	10.72		0.00	0	40
R2035	On	04/05/2023	Bond Future	11.22	Call		1,495.75000	1.49575	1,204,530	10.85		0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		6,062.83000	6.06283	6,777,810	10.85		0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		4,700.92000	4.70092	4,095,310	12.08		0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put		2,538.17000	2.53817	2,938,760	12.08		0.00	0	40
R2035	On	04/05/2023	Bond Future	13.18	Call		7,232.07000	7.23207	6,488,160	12.96		0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put		8,946.14000	8.94614	9,791,260	10.72		0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		8,322.01000	8.32201	4,894,320	11.07		0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		1,132.87000	1.13287	2,825,960	11.05		0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		8,402.39000	8.40239	4,952,830	11.05		0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		1,145.69000	1.14569	2,849,710	11.06		0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		8,362.13000	8.36213	4,923,500	11.06		0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		1,158.60000	1.15860	2,873,560	11.07		0.00	0	
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>14,85</b>
<b>Total For R2035</b>												<b>351,634,053.70</b>	<b>4,105</b>	<b>149,70</b>
R2037	On	04/08/2022	Bond Future			11.85639	77.26100	11.67653	78.28473	11.72		48,056,342.00	622	139,85
R2037	On	03/11/2022	Bond Future			12.04166	78.43875	11.85785	79.46016	11.62		0.00	0	2,00
R2037	On	02/02/2023	Bond Future			12.21804	75.52652	12.02711	76.56299	12.41		0.00	0	
R2037	On	04/05/2023	Bond Future			12.38494	76.92664	12.18895	77.96796	12.38		0.00	0	
R2037	On	03/08/2023	Bond Future			12.53973	74.21774	13.51016	69.46167	12.55		0.00	0	
<b>Total R2037 Future</b>												<b>48,056,342.00</b>	<b>622</b>	<b>141,85</b>
R2037	On	04/08/2022	Bond Future	10.91	Call		15.75000	0.01575	3,180	10.77		0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		4,614.28000	4.61428	5,625,440	10.77		0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		128.12000	0.12812	41,250	11.22		0.00	0	1,00
R2037	On	04/08/2022	Bond Future	11.21	Put		2,880.18000	2.88018	3,817,040	11.22		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		372.24000	0.37224	155,350	11.58		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		1,867.92000	1.86792	2,674,760	11.58		0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		4,675.65000	4.67565	5,687,760	10.76		0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		1,954.41000	1.95441	1,251,780	12.54		0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		405.81000	0.40581	726,910	12.54		0.00	0	1,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/08/2022	Bond Future	10.10	Call		0.00000	0.00000	0,000	10.38	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		9,905.39000	9.90539	10,929,120	10.38	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		13.34000	0.01334	2,600	10.74	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		4,737.18000	4.73718	5,750,170	10.74	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		14.50000	0.01450	2,880	10.76	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		775.61000	0.77561	529,270	10.94	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		4,003.52000	4.00352	4,778,590	10.94	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		792.61000	0.79261	542,200	10.96	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		3,960.91000	3.96091	4,731,910	10.96	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		809.85000	0.80985	555,330	10.97	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		3,918.61000	3.91861	4,685,500	10.97	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		6,410.25000	6.41025	7,244,520	11.33	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		733.87000	0.73387	537,080	11.31	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		6,506.28000	6.50628	7,345,960	11.31	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		746.70000	0.74670	547,230	11.32	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		6,458.07000	6.45807	7,295,070	11.32	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		759.85000	0.75985	557,650	11.33	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		1,488.29000	1.48829	1,193,360	11.71	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		6,374.24000	6.37424	7,120,630	11.71	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		1,453.69000	1.45369	1,163,810	11.69	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		6,457.50000	6.45750	7,208,940	11.69	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		1,470.80000	1.47080	1,178,420	11.70	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		6,415.65000	6.41565	7,164,590	11.70	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		8,155.40000	8.15540	5,015,380	12.43	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		1,257.46000	1.25746	2,883,710	12.44	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		8,115.33000	8.11533	4,985,510	12.44	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		1,230.27000	1.23027	2,836,120	12.42	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		8,195.62000	8.19562	5,045,400	12.42	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		1,243.82000	1.24382	2,859,870	12.43	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	<b>2,25</b>
<b>Total For R2037</b>											<b>48,056,342.00</b>	<b>622</b>	<b>144,10</b>
R2040	On	04/08/2022	Bond Future			11.96483	78.71135	11.78996	79.77156	12.37	102,560,889.05	1,303	128,3
R2040	On	03/11/2022	Bond Future			12.14545	79.91121	11.96668	80.96933	12.27	0.00	0	4,46
R2040	On	02/02/2023	Bond Future			12.31754	76.77393	12.13186	77.84766	13.13	0.00	0	
R2040	On	04/05/2023	Bond Future			12.48003	78.19747	12.28944	79.27644	13.10	0.00	0	
R2040	On	03/08/2023	Bond Future			12.63085	75.26401	13.55795	70.44195	13.32	0.00	0	
<b>Total R2040 Future</b>											<b>102,560,889.05</b>	<b>1,303</b>	<b>132,77</b>
R2040	On	04/08/2022	Bond Future	9.70	Call		0.00000	0.00000	0,000	11.15	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		14,630.03000	14.63003	15,690,240	11.15	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/08/2022	Bond Future	10.70	Call		0.65000	0.00065	0,070	10.85	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.05	Call		19.63000	0.01963	4,240	11.23	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		4,767.28000	4.76728	5,812,100	11.23	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		2,905.32000	2.90532	2,045,520	13.31	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		7,150.74000	7.15074	8,210,370	10.85	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		16.65000	0.01665	3,480	11.20	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		221.88000	0.22188	422,290	13.31	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.03	Put		4,898.77000	4.89877	5,945,810	11.20	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		18.09000	0.01809	3,850	11.21	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		4,832.93000	4.83293	5,878,900	11.21	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		867.21000	0.86721	604,440	11.71	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		4,313.07000	4.31307	5,108,420	11.71	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		535.48000	0.53548	354,610	11.41	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	11.20	Put		5,343.39000	5.34339	6,220,640	11.41	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		830.69000	0.83069	576,300	11.68	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		4,404.76000	4.40476	5,208,490	11.68	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		848.90000	0.84890	590,320	11.70	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		4,358.83000	4.35883	5,158,370	11.70	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		4,351.54000	4.35154	3,617,730	13.63	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put		1,148.89000	1.14889	1,473,200	13.63	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Call		126.56000	0.12656	72,760	10.88	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Put		8,323.20000	8.32320	9,327,520	10.88	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		173.13000	0.17313	102,400	10.94	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	10.80	Put		7,675.10000	7.67510	8,662,490	10.94	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call		1,043.41000	1.04341	741,900	11.85	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	11.50	Put		3,916.20000	3.91620	4,672,810	11.85	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		7,137.75000	7.13775	8,009,190	12.04	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		793.17000	0.79317	588,120	12.05	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		7,085.32000	7.08532	7,954,000	12.05	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		8,131.94000	8.13194	9,048,430	11.93	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		598.63000	0.59863	434,750	11.93	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.96	Put		7,958.54000	7.95854	8,868,390	11.93	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		765.94000	0.76594	566,410	12.03	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		7,190.42000	7.19042	8,064,620	12.03	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		779.48000	0.77948	577,190	12.04	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		2,760.15000	2.76015	3,253,340	13.55	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.18	Call		134.48000	0.13448	89,270	11.92	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		13,012.61000	13.01261	14,041,130	11.92	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		143.57000	0.14357	95,660	11.92	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.21	Put		12,799.43000	12.79943	13,825,250	11.92	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 Interr
R2040	On	02/02/2023	Bond Future	10.93	Call		569.48000	0.56948	412,240	11.93	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		3,460.96000	3.46096	2,889,900	13.51	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		2,832.73000	2.83273	3,335,400	13.51	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		3,561.23000	3.56123	2,980,690	13.55	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		6,781.11000	6.78111	7,551,150	12.28	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		1,696.67000	1.69667	1,374,390	12.32	0.00	0	50
R2040	On	04/05/2023	Bond Future	11.48	Put		6,560.79000	6.56079	7,317,480	12.32	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		679.30000	0.67930	522,760	12.17	0.00	0	50
R2040	On	04/05/2023	Bond Future	10.92	Put		9,384.52000	9.38452	10,271,970	12.16	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		1,563.41000	1.56341	1,259,780	12.27	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		6,870.72000	6.87072	7,646,060	12.27	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		302.05000	0.30205	223,500	12.19	0.00	0	40
R2040	On	04/05/2023	Bond Future	11.42	Put		6,825.80000	6.82580	7,598,500	12.28	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		1,600.81000	1.60081	1,291,880	12.28	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Call		7,879.01000	7.87901	7,079,800	14.74	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,665.95000	1.66595	1,945,710	14.74	0.00	0	50
R2040	On	04/05/2023	Bond Future	11.42	Call		1,582.04000	1.58204	1,275,770	12.28	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put		14,118.41000	14.11841	15,118,830	12.19	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put		10,492.90000	10.49290	11,415,330	12.17	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		867.73000	0.86773	676,210	12.16	0.00	0	40
R2040	On	04/05/2023	Bond Future	12.78	Call		5,383.67000	5.38367	4,715,300	13.80	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		2,654.65000	2.65465	3,065,250	13.80	0.00	0	40
R2040	On	03/08/2023	Bond Future	12.22	Put		8,565.90000	8.56590	5,423,010	13.29	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		1,450.97000	1.45097	3,140,400	13.30	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		8,523.47000	8.52347	5,390,840	13.30	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		1,420.68000	1.42068	3,089,540	13.28	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		8,608.24000	8.60824	5,455,040	13.28	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		1,435.90000	1.43590	3,115,070	13.29	0.00	0	
<b>Total R2040 Option</b>											<b>0.00</b>	<b>0</b>	<b>11,500</b>
<b>Total For R2040</b>											<b>102,560,889.05</b>	<b>1,303</b>	<b>144,300</b>
R2044	On	04/08/2022	Bond Future			11.95177	75.65748	11.76160	76.82664	13.03	28,749,842.40	380	91,100
R2044	On	03/11/2022	Bond Future			12.12283	76.81086	11.92805	77.98021	12.93	0.00	0	
R2044	On	02/02/2023	Bond Future			12.28543	73.74563	12.08314	74.93264	13.86	0.00	0	
R2044	On	04/05/2023	Bond Future			12.43845	75.11309	12.23056	76.30797	13.83	0.00	0	
R2044	On	03/08/2023	Bond Future			12.57998	72.24280	13.43220	67.75911	14.07	0.00	0	
<b>Total R2044 Future</b>											<b>28,749,842.40</b>	<b>380</b>	<b>91,100</b>
R2044	On	04/08/2022	Bond Future	11.10	Put		4,350.24000	4.35024	5,491,830	11.89	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		30.13000	0.03013	6,240	11.87	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		4,482.02000	4.48202	5,627,290	11.87	0.00	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
R2044	On	04/08/2022	Bond Future	11.09	Call		32.53000	0.03253	6,860	11.88	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		4,416.00000	4.41600	5,559,490	11.88	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		35.09000	0.03509	7,520	11.89	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		4,299.77000	4.29977	5,175,750	12.32	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		922.86000	0.92286	624,770	12.33	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		4,253.67000	4.25367	5,124,930	12.33	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		942.46000	0.94246	639,620	12.35	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		4,207.92000	4.20792	5,074,430	12.35	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		103.30000	0.10330	55,410	11.46	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	10.60	Put		8,968.14000	8.96814	10,089,600	11.46	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		740.88000	0.74088	488,790	12.17	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	11.30	Put		4,730.16000	4.73016	5,647,420	12.17	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		903.52000	0.90352	610,150	12.32	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		6,770.55000	6.77055	7,707,800	12.76	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		890.50000	0.89050	647,190	12.74	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		6,875.06000	6.87506	7,818,760	12.74	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		905.80000	0.90580	659,260	12.75	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		6,822.76000	6.82276	7,763,230	12.75	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		921.10000	0.92110	671,340	12.76	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call		1,683.91000	1.68391	1,334,240	12.95	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		6,738.54000	6.73854	7,583,750	12.95	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		1,703.61000	1.70361	1,350,960	12.96	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		6,693.20000	6.69320	7,535,430	12.96	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		1,723.46000	1.72346	1,367,800	12.97	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		6,648.10000	6.64810	7,487,320	12.97	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		8,373.03000	8.37303	5,485,470	13.98	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		1,516.61000	1.51661	3,093,340	13.96	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		8,458.52000	8.45852	5,551,560	13.96	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		1,532.55000	1.53255	3,118,980	13.97	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		8,415.69000	8.41569	5,518,430	13.97	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		1,548.58000	1.54858	3,144,710	13.98	0.00	0	
<b>Total R2044 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,20</b>
<b>Total For R2044</b>											<b>28,749,842.40</b>	<b>380</b>	<b>94,36</b>
R2048	On	04/08/2022	Bond Future			11.90448	78.74407	11.71413	79.93839	12.74	629,952.56	8	213,33
R2048	On	03/11/2022	Bond Future			12.07487	75.51856	11.87961	76.71352	13.36	0.00	0	5,95
R2048	On	02/02/2023	Bond Future			12.23674	76.81285	12.03377	78.02598	13.53	0.00	0	
R2048	On	04/05/2023	Bond Future			12.38028	73.79952	12.17169	75.02106	14.30	0.00	0	
R2048	On	03/08/2023	Bond Future			12.50943	75.28664	13.33558	70.86944	13.74	0.00	0	
<b>Total R2048 Future</b>											<b>629,952.56</b>	<b>8</b>	<b>219,25</b>

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/08/2022	Bond Future	9.70	Call		0.00000	0.00000	0,000	11.42	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put		15,003.12000	15.00312	16,197,440	11.42	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call		0.00000	0.00000	0,000	11.26	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put		10,828.84000	10.82884	12,023,160	11.26	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Call		0.01000	0.00001	0,000	11.22	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	10.40	Put		9,249.53000	9.24953	10,443,810	11.19	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call		11.36000	0.01136	1,940	11.70	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put		5,521.26000	5.52126	6,706,160	11.70	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		22.32000	0.02232	4,410	11.80	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		4,960.19000	4.96019	6,136,600	11.80	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Put		10,032.97000	10.03297	11,227,280	11.22	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		24.17000	0.02417	4,860	11.82	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		4,891.03000	4.89103	6,066,040	11.82	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		26.15000	0.02615	5,350	11.83	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	11.00	Put		4,822.10000	4.82210	5,995,620	11.83	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	10.40	Call		0.04000	0.00004	0,000	11.19	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		841.15000	0.84115	559,780	12.59	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		4,530.24000	4.53024	5,443,830	12.59	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		860.02000	0.86002	573,860	12.61	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		4,481.61000	4.48161	5,390,410	12.61	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		822.68000	0.82268	546,060	12.57	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		4,579.37000	4.57937	5,497,710	12.57	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		867.73000	0.86773	627,050	12.37	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		7,078.18000	7.07818	8,050,630	12.37	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		837.63000	0.83763	603,480	12.35	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		7,188.00000	7.18800	8,166,980	12.35	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		852.68000	0.85268	615,260	12.36	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		7,133.03000	7.13303	8,108,740	12.36	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		1,719.79000	1.71979	1,363,210	13.54	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		6,975.09000	6.97509	7,840,050	13.54	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		1,739.85000	1.73985	1,380,220	13.55	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		6,928.06000	6.92806	7,789,970	13.55	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		1,699.64000	1.69964	1,346,120	13.53	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		7,022.12000	7.02212	7,890,140	13.53	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		1,597.20000	1.59720	3,172,690	13.57	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		8,401.20000	8.40120	5,559,490	13.57	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		1,614.00000	1.61400	3,199,190	13.58	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		8,358.03000	8.35803	5,526,020	13.58	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		1,580.49000	1.58049	3,146,290	13.56	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		8,444.55000	8.44455	5,593,150	13.56	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>5,85</b>
<b>Total For R2048</b>												<b>629,952.56</b>	<b>8</b>	<b>225,14</b>
R209	On	04/08/2022	Bond Future			11.70644	65.50177	11.52143	66.41170		11.80	0.00	0	23,25
R209	On	03/11/2022	Bond Future			11.88262	63.35432	11.69368	64.26321		12.29	0.00	0	4,55
R209	On	02/02/2023	Bond Future			12.04592	64.44075	11.85021	65.36332		12.45	0.00	0	
R209	On	04/05/2023	Bond Future			12.19788	62.48322	11.99730	63.41093		13.04	0.00	0	
R209	On	03/08/2023	Bond Future			12.33196	63.74249	13.22649	59.89673		12.54	0.00	0	
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>27,81</b>
R209	On	04/08/2022	Bond Future	10.57	Call			1.91000	0.00191	0,230	10.43	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			4,987.19000	4.98719	5,895,440	10.43	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			2.12000	0.00212	0,270	10.44	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			4,932.21000	4.93221	5,840,290	10.44	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			2.35000	0.00235	0,300	10.45	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			4,877.32000	4.87732	5,785,200	10.45	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call			2,694.25000	2.69425	2,141,220	13.16	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put			1,230.00000	1.23000	1,585,860	13.16	0.00	0	3,50
R209	On	03/11/2022	Bond Future	11.02	Call			515.54000	0.51554	337,100	11.52	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			3,912.65000	3.91265	4,643,100	11.52	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call			3.03000	0.00303	1,270	10.86	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put			12,056.84000	12.05684	12,963,970	10.86	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call			23.19000	0.02319	11,280	10.88	0.00	0	3,50
R209	On	03/11/2022	Bond Future	10.00	Put			9,066.73000	9.06673	9,963,710	10.88	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.00	Call			491.31000	0.49131	319,480	11.49	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put			3,993.14000	3.99314	4,730,200	11.49	0.00	0	7,00
R209	On	03/11/2022	Bond Future	11.01	Call			503.38000	0.50338	328,250	11.51	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			3,952.82000	3.95282	4,686,580	11.51	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call			0.95000	0.00095	0,370	10.86	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put			13,624.27000	13.62427	14,532,580	10.86	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			527.90000	0.52790	346,130	11.54	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			3,872.73000	3.87273	4,599,850	11.54	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call			1,345.94000	1.34594	985,010	12.29	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put			2,297.18000	2.29718	2,845,140	12.29	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call			119.43000	0.11943	66,670	10.90	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put			6,315.61000	6.31561	7,171,740	10.90	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			568.34000	0.56834	407,960	11.36	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			5,863.89000	5.86389	6,626,080	11.36	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			547.95000	0.54795	392,150	11.34	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			5,950.29000	5.95029	6,717,060	11.34	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			558.01000	0.55801	399,940	11.35	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	02/02/2023	Bond Future	10.79	Put		5,906.92000	5.90692	6,671,420	11.35	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,204.34000	1.20434	951,130	12.17	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		5,552.11000	5.55211	6,226,610	12.17	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		1,175.25000	1.17525	926,580	12.15	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		5,625.81000	5.62581	6,304,850	12.15	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,189.74000	1.18974	938,800	12.16	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		5,588.87000	5.58887	6,265,640	12.16	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		1,162.94000	1.16294	2,509,940	12.49	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		6,761.83000	6.76183	4,263,070	12.49	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		1,138.08000	1.13808	2,468,270	12.47	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		6,830.69000	6.83069	4,315,120	12.47	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		1,150.47000	1.15047	2,489,070	12.48	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		6,796.19000	6.79619	4,289,030	12.48	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>26,00</b>
<b>Total For R209</b>											<b>0.00</b>	<b>0</b>	<b>53,81</b>
R210	On	04/08/2022	Bond Future			222.52100	222.52100	222.43749	222.43749		0.00	0	1,00
R210	On	03/11/2022	Bond Future			222.99061	222.99061	222.85520	222.85520		0.00	0	
R210	On	02/02/2023	Bond Future			226.86230	226.86230	226.71769	226.71769		0.00	0	
R210	On	04/05/2023	Bond Future			228.03907	228.03907	227.84928	227.84928		0.00	0	
R210	On	03/08/2023	Bond Future			232.66578	232.66578	215.53776	215.53776		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,00</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>1,00</b>
R213	On	04/08/2022	Bond Future			11.23726	80.17895	11.09786	80.81913	8.89	78,575,371.00	980	32,25
R213	On	03/11/2022	Bond Future			11.44877	77.86031	11.30705	78.49230	9.17	0.00	0	
R213	On	02/02/2023	Bond Future			11.65060	79.19429	11.50272	79.83474	9.18	0.00	0	
R213	On	04/05/2023	Bond Future			11.83186	77.11107	11.68050	77.74894	9.48	0.00	0	
R213	On	03/08/2023	Bond Future			11.99549	78.66287	13.31979	73.49663	9.05	0.00	0	
<b>Total R213 Future</b>											<b>78,575,371.00</b>	<b>980</b>	<b>32,25</b>
R213	On	04/08/2022	Bond Future	9.88	Call		0.00000	0.00000	0,000	4.67	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		5,894.70000	5.89470	6,534,880	4.67	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		0.00000	0.00000	0,000	4.64	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		5,844.00000	5.84400	6,484,180	4.64	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		0.00000	0.00000	0,000	4.61	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		5,793.35000	5.79335	6,433,530	4.61	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		91.24000	0.09124	58,990	8.55	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		6,346.71000	6.34671	6,946,450	8.55	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		154.83000	0.15483	103,320	8.46	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		5,378.32000	5.37832	5,958,800	8.46	0.00	0	40
R213	On	03/11/2022	Bond Future	10.37	Call		247.23000	0.24723	170,660	8.49	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/11/2022	Bond Future	9.13	Call			7.17000	0.00717	4,060	8.86	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			10,611.49000	10.61149	11,240,370	8.86	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			8.94000	0.00894	5,120	8.86	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			10,296.99000	10.29699	10,925,160	8.86	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			62.88000	0.06288	39,810	8.61	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put			4,474.84000	4.47484	5,025,210	8.51	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			4,557.51000	4.55751	5,111,260	8.50	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			260.35000	0.26035	180,430	8.50	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			4,516.09000	4.51609	5,068,160	8.50	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			267.11000	0.26711	185,490	8.51	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			7,015.50000	7.01550	7,624,420	8.61	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Put			4,599.09000	4.59909	5,154,510	8.49	0.00	0	20
R213	On	03/11/2022	Bond Future	10.38	Call			253.73000	0.25373	175,490	8.50	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			364.61000	0.36461	279,120	8.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			6,172.15000	6.17215	6,727,110	8.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			451.34000	0.45134	349,730	8.56	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			5,687.89000	5.68789	6,226,730	8.56	0.00	0	47
R213	On	02/02/2023	Bond Future	10.01	Call			254.94000	0.25494	191,990	8.58	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			7,122.48000	7.12248	7,699,980	8.58	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			353.21000	0.35321	270,000	8.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			6,256.41000	6.25641	6,813,650	8.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call			358.88000	0.35888	274,530	8.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			6,214.23000	6.21423	6,770,330	8.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			518.77000	0.51877	405,300	8.60	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put			5,377.44000	5.37744	5,904,420	8.60	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			4,164.99000	4.16499	3,721,780	10.22	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			1,204.49000	1.20449	1,401,730	10.22	0.00	0	97
R213	On	02/02/2023	Bond Future	9.16	Call			51.99000	0.05199	36,660	8.82	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			11,180.69000	11.18069	11,805,810	8.82	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			5,139.57000	5.13957	5,609,610	8.96	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			1,031.18000	1.03118	861,840	8.96	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			5,106.75000	5.10675	5,575,280	8.96	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call			1,006.58000	1.00658	840,240	8.95	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			5,172.75000	5.17275	5,644,280	8.95	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			1,018.71000	1.01871	850,880	8.96	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			649.94000	0.64994	2,207,470	8.95	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			7,368.57000	7.36857	3,759,860	8.95	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			658.28000	0.65828	2,226,730	8.95	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			7,335.05000	7.33505	3,737,260	8.95	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			641.66000	0.64166	2,188,290	8.94	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/08/2023	Bond Future	11.61	Put			7,402.19000	7.40219	3,782,580	8.94	0.00	0	
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>	<b>5,28</b>
<b>Total For R213</b>												<b>78,575,371.00</b>	<b>980</b>	<b>37,57</b>
R214	On	04/08/2022	Bond Future			11.89386	62.83383	11.72389	63.69127		12.84	33,804,600.54	538	84,56
R214	On	03/11/2022	Bond Future			12.06245	60.50382	11.88889	61.36024		13.44	0.00	0	{
R214	On	02/02/2023	Bond Future			12.22221	61.54070	12.04234	62.40995		13.63	61,171,455.80	994	98
R214	On	04/05/2023	Bond Future			12.36392	59.38489	12.17978	60.25897		14.36	0.00	0	
R214	On	03/08/2023	Bond Future			12.49117	60.58100	13.32279	56.93710		13.82	0.00	0	
<b>Total R214 Future</b>												<b>94,976,056.34</b>	<b>1,532</b>	<b>85,64</b>
R214	On	04/08/2022	Bond Future	10.97	Call			13.28000	0.01328	2,830	11.55	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			4,060.38000	4.06038	4,907,370	11.55	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			14.46000	0.01446	3,140	11.56	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			4,005.15000	4.00515	4,851,270	11.56	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			15.71000	0.01571	3,470	11.58	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			3,950.05000	3.95005	4,795,250	11.58	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			730.54000	0.73054	513,080	12.74	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			3,518.10000	3.51810	4,157,060	12.74	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			746.32000	0.74632	525,360	12.76	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			3,480.31000	3.48031	4,115,770	12.76	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			714.98000	0.71498	501,010	12.72	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			3,556.17000	3.55617	4,198,620	12.72	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			5,757.10000	5.75710	6,453,660	12.46	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			698.84000	0.69884	523,820	12.47	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			5,713.53000	5.71353	6,407,760	12.47	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			710.93000	0.71093	533,570	12.48	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			5,670.16000	5.67016	6,362,050	12.48	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			686.89000	0.68689	514,200	12.46	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			1,412.53000	1.41253	1,151,130	13.61	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			5,566.40000	5.56640	6,179,080	13.61	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			1,428.71000	1.42871	1,165,130	13.62	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			5,529.19000	5.52919	6,139,690	13.62	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			1,445.19000	1.44519	1,179,420	13.63	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			5,492.35000	5.49235	6,100,660	13.63	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			6,580.00000	6.58000	4,291,410	13.72	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call			1,347.37000	1.34737	2,686,680	13.70	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			6,648.50000	6.64850	4,343,910	13.70	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			1,361.28000	1.36128	2,708,590	13.71	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			6,614.18000	6.61418	4,317,590	13.71	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			1,375.26000	1.37526	2,730,570	13.72	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R214 Option</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>94,976,056.34</b>	<b>1,532</b>	<b>85,64</b>
<b>Total for Bond</b>										<b>2,628,790,395.56</b>	<b>38,706</b>	<b>1,503,10</b>
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES23 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES23A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>										<b>0.00</b>	<b>0</b>	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES26 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
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	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 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
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 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	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 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
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 04/08/2022 GOVI			785.91600	785.91600	793.92000	793.92000				0.00	0	1,05
GOVI On 03/11/2022 GOVI			797.98100	797.98100	805.93100	805.93100				0.00	0	
GOVI On 02/02/2023 GOVI			811.62400	811.62400	819.68300	819.68300				0.00	0	
GOVI On 04/05/2023 GOVI			826.59100	826.59100	834.64700	834.64700				0.00	0	
GOVI On 03/08/2023 GOVI			843.14400	843.14400	834.64700	834.64700				0.00	0	
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,05</b>
GOVI On 04/08/2022 GOVI	819.28	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			253,600.00000	25.36000	333,640,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			253,400.00000	25.34000	333,440,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			253,500.00000	25.35000	333,540,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			144,890.00000	14.48900	224,390,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			144,990.00000	14.49900	224,490,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			144,790.00000	14.47900	224,290,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			0.00000	0.00000	0,000			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			311,470.00000	31.14700	392,060,000			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			311,570.00000	31.15700	392,160,000			0.00	0	
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			311,370.00000	31.13700	391,960,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Put			182,130.00000	18.21300	262,690,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			182,230.00000	18.22300	262,790,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			182,330.00000	18.23300	262,890,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Call			0.00000	0.00000	59,340,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Put			25,630.00000	2.56300	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Call			0.00000	0.00000	59,240,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Put			25,730.00000	2.57300	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Call			0.00000	0.00000	59,140,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Put			25,830.00000	2.58300	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 Intere
<b>Total GOVI Option</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>										<b>0.00</b>	<b>0</b>	<b>1,05</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>1,05</b>
AL37 On 04/08/2022 Index Future			804.24500	804.24500	808.36000	808.36000				0.00	0	
AL37 On 03/11/2022 Index Future			816.59100	816.59100	820.58900	820.58900				0.00	0	
AL37 On 02/02/2023 Index Future			830.55200	830.55200	834.59100	834.59100				0.00	0	
AL37 On 04/05/2023 Index Future			845.86800	845.86800	849.82700	849.82700				0.00	0	
AL37 On 03/08/2023 Index Future			862.80700	862.80700	849.82700	849.82700				0.00	0	
<b>Total AL37 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AL37</b>										<b>0.00</b>	<b>0</b>	
AL7T On 04/08/2022 Index Future			897.04400	897.04400	904.18600	904.18600				0.00	0	
AL7T On 03/11/2022 Index Future			910.81500	910.81500	917.86400	917.86400				0.00	0	
AL7T On 02/02/2023 Index Future			926.38700	926.38700	933.52600	933.52600				0.00	0	
AL7T On 04/05/2023 Index Future			943.47000	943.47000	950.56800	950.56800				0.00	0	
AL7T On 03/08/2023 Index Future			962.36300	962.36300	950.56800	950.56800				0.00	0	
<b>Total AL7T Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AL7T</b>										<b>0.00</b>	<b>0</b>	
ALBI On 04/08/2022 Index Future			797.12500	797.12500	805.20700	805.20700				0.00	0	13
ALBI On 03/11/2022 Index Future			809.36200	809.36200	817.38900	817.38900				0.00	0	
ALBI On 02/02/2023 Index Future			823.20000	823.20000	831.33600	831.33600				0.00	0	
ALBI On 04/05/2023 Index Future			838.38000	838.38000	846.51300	846.51300				0.00	0	
ALBI On 03/08/2023 Index Future			855.16900	855.16900	846.51300	846.51300				0.00	0	
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>13</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>13</b>
IGOV On 04/08/2022 Index Future			314.14200	314.14200	313.60700	313.60700				0.00	0	7
IGOV On 03/11/2022 Index Future			319.04200	319.04200	318.42900	318.42900				0.00	0	
IGOV On 02/02/2023 Index Future			324.57300	324.57300	323.93900	323.93900				0.00	0	
IGOV On 04/05/2023 Index Future			330.63300	330.63300	329.92700	329.92700				0.00	0	
IGOV On 03/08/2023 Index Future			337.32700	337.32700	329.92700	329.92700				0.00	0	
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>73</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>73</b>
<b>Total for Index</b>										<b>0.00</b>	<b>0</b>	<b>87</b>
JIBAR f On 20/07/2022 Jibar Future			5.08500	94.91500	5.09500	94.90500				0.00	0	
JIBAR f On 17/08/2022 Jibar Future			5.64000	94.36000	5.65000	94.35000				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			5.84500	94.15500	5.86500	94.13500				0.00	0	
JIBAR f On 19/10/2022 Jibar Future			6.33000	93.67000	6.37000	93.63000				0.00	0	
JIBAR f On 16/11/2022 Jibar Future			6.47000	93.53000	6.50000	93.50000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			6.99500	93.00500	7.02500	92.97500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 15/03/2023 Jibar Future			7.54000	92.46000	7.58000	92.42000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			8.10500	91.89500	8.07500	91.92500				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			8.30500	91.69500	8.29000	91.71000				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			8.31000	91.69000	8.29000	91.71000				0.00	0	
JIBAR f On 20/03/2024 Jibar Future			8.52000	91.48000	8.51000	91.49000				0.00	0	
JIBAR f On 19/06/2024 Jibar Future			8.55500	91.44500	8.52500	91.47500				0.00	0	
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>31</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>31</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>31</b>
<b>Total for Derivatives :</b>										<b>2,628,790,395.56</b>	<b>38,706</b>	<b>1,505,34</b>
ABCPI3 On 07/12/2023 Spot Bond			2.33800	322.95259	2.33800	322.87085				0.00	0	
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.52585				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.47916				0.00	0	
<b>Total ABF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF003</b>										<b>0.00</b>	<b>0</b>	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.38700	9.65000	100.36115				0.00	0	
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF005 On 30/06/2031 Spot Bond			12.27000	84.70955	12.27000	84.68199				0.00	0	
<b>Total ABF005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF005</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.81892				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.49080				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.33216				0.00	0	110,000,00
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.23038				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.27337				0.00	0	600,000,00
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.17324				0.00	0	
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2024 Spot Bond					0.00000	100.84263				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.08675				0.00	0	
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.37957				0.00	0	
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.34527				0.00	0	
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.67390				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.15944				0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.30534				0.00	0	
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.32413				0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.92192				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.23988				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.53131				0.00	0	
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.62069				0.00	0	
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.44982				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.08700				0.00	0	
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 14/10/2022 Spot Bond					0.00000	99.99997				0.00	0	
<b>Total ABFN43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN43</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 14/10/2024 Spot Bond					0.00000	99.99990				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 14/10/2026 Spot Bond					0.00000	99.99990				0.00	0	
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.33404				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.89283				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.81230				0.00	0	
<b>Total ABFN48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN48</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.30214				0.00	0	300,000,00
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
ABFN5 On 30/03/2026 Spot Bond					0.00000	99.87502				0.00	0	
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.28119				0.00	0	
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.08225				0.00	0	200,000,00
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.87759				0.00	0	
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN53</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.90646				0.00	0	
<b>Total ABFN54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN54</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.93058				0.00	0	
<b>Total ABFN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN55</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.26460				0.00	0	
<b>Total ABGN01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN01</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.27510				0.00	0	610,000,00
<b>Total ABGN02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>610,000,00</b>
<b>Total For ABGN02</b>										<b>0.00</b>	<b>0</b>	<b>610,000,00</b>
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.28062				0.00	0	
<b>Total ABGN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN03</b>										<b>0.00</b>	<b>0</b>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.57567				0.00	0	
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.06074				0.00	0	
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.86011				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABJ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ03</b>										<b>0.00</b>	<b>0</b>	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.32612				0.00	0	
<b>Total ABJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ04</b>										<b>0.00</b>	<b>0</b>	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.29448				0.00	0	
<b>Total ABJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ05</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			7.09000	7.09000	7.09000	153.60480		7,090,000,000,000.00		1,000,000,000		500,000,00
<b>Total ABKI04 SPOT</b>								<b>7,090,000,000,000.00</b>		<b>1,000,000,000</b>		<b>500,000,00</b>
<b>Total For ABKI04</b>								<b>7,090,000,000,000.00</b>		<b>1,000,000,000</b>		<b>500,000,00</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	43.31019	100.00000	43.20668				0.00	0	
<b>Total ABKI04/I2025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04/I2025</b>										<b>0.00</b>	<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			2.82000	2.82000	2.82000	161.48628				0.00	0	
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	
ABN62 On 31/03/2028 Spot Bond			3.75000	3.75000	3.75000	212.82412				0.00	0	
<b>Total ABN62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN62</b>										<b>0.00</b>	<b>0</b>	
ABN63 On 07/12/2033 Spot Bond			4.78000	4.78000	4.78000	231.37520				0.00	0	
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	
ABN67 On 28/02/2023 Spot Bond			8.24500	8.24500	8.24500	102.55084				0.00	0	
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			9.08500	9.08500	9.08500	105.72146				0.00	0	
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	
ABS15 On 11/11/2022 Spot Bond			6.77500	102.61588	6.77500	102.59725				0.00	0	1,100,000,00
<b>Total ABS15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
<b>Total For ABS15</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
ABS16 On 11/11/2025 Spot Bond			8.77500	106.39451	8.77500	106.36968				0.00	0	
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS17 On 11/11/2027 Spot Bond			9.49500	106.52934	9.49500	106.50250				0.00	0	
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	
ABS18 On 26/09/2023 Spot Bond			7.21500	105.90986	7.21500	105.88946				0.00	0	
<b>Total ABS18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS18</b>										<b>0.00</b>	<b>0</b>	
ABS7 On 11/09/2026 Spot Bond			9.71000	99.93726	9.71000	99.91151				0.00	0	
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	
ABS7/R On 11/09/2026 Spot Bond			100.00000	14.74782	100.00000	14.71535				0.00	0	
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABSI2 On 07/12/2023 Spot Bond			1.44800	326.84106	1.44800	326.76619				0.00	0	
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			11.96000	11.96000	11.96000	98.33874				0.00	0	
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.47886				0.00	0	
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.46592				0.00	0	
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.38801				0.00	0	
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.46496				0.00	0	
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.46496				0.00	0	
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.47602				0.00	0	
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.47602				0.00	0	
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	
ACL203 On 30/01/2023 Spot Bond					0.00000	190.00390				0.00	0	
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	
ACL204 On 14/02/2023 Spot Bond					0.00000	192.99898				0.00	0	
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.44422				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.98919				0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.95552				0.00	0	
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.17483				0.00	0	
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.92508				0.00	0	
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.06490				0.00	0	
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	
AGL03 On 17/05/2025 Spot Bond					0.00000	104.01501				0.00	0	20,000,00
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	103.49117				0.00	44,600,000	1,393,779,50
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>44,600,000</b>	<b>1,393,779,50</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>44,600,000</b>	<b>1,393,779,50</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	105.57162				0.00	66,200,000	9,500,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>66,200,000</b>	<b>9,500,000</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>66,200,000</b>	<b>9,500,000</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	104.28502				0.00	0	200,000,000
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
AGT04 On 27/10/2025 Spot Bond					0.00000	105.13703				0.00	3,560,000,000	2,780,000,000
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>3,560,000,000</b>	<b>2,780,000,000</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>3,560,000,000</b>	<b>2,780,000,000</b>
AH2A1' On 18/07/2024 Spot Bond					0.00000	99.93302				0.00	0	
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A11</b>										<b>0.00</b>	<b>0</b>	
AH2A2' On 18/07/2026 Spot Bond					0.00000	99.93069				0.00	0	
<b>Total AH2A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A21</b>										<b>0.00</b>	<b>0</b>	
AH2A3' On 18/07/2026 Spot Bond			9.38500	94.51272	9.38500	94.48877				0.00	0	
<b>Total AH2A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A31</b>										<b>0.00</b>	<b>0</b>	
AH2B1' On 18/07/2026 Spot Bond					0.00000	99.92741				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1' On 18/07/2026 Spot Bond					0.00000	99.91650				0.00	0	
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	
AHF2D On 18/07/2026 Spot Bond					0.00000	99.90288				0.00	0	
<b>Total AHF2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2D1</b>										<b>0.00</b>	<b>0</b>	
AHF2O On 18/04/2023 Spot Bond					0.00000	99.93873				0.00	0	
<b>Total AHF2O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2O2</b>										<b>0.00</b>	<b>0</b>	
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.92654				0.00	0	
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	
AHF5A' On 21/08/2023 Spot Bond			8.78000	105.01929	8.78000	104.99437				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A On 21/08/2023 Spot Bond					0.00000	100.87699				0.00	0	
<b>Total AHF5A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A4</b>										<b>0.00</b>	<b>0</b>	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.96900				0.00	0	
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.02559				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.83231				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.91761				0.00	0	
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.30929				0.00	0	
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.96890				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.02547				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.42079				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.04690				0.00	0	
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.12776				0.00	0	
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.99719				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.97597				0.00	0	
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.05375				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.02688				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.98722				0.00	0	
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>										<b>0.00</b>	<b>0</b>	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.46307				0.00	0	
<b>Total AHF7D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D2</b>										<b>0.00</b>	<b>0</b>	
AIR02: On 30/04/2023 Spot Bond			8.93500	104.45021	8.93500	104.42526				0.00	0	2,708,000,00
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,708,000,00</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>2,708,000,00</b>
AIR04: On 29/05/2024 Spot Bond			9.38200	100.93938	9.38200	100.91422				0.00	0	
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	
AIR05: On 29/05/2030 Spot Bond			13.11000	86.25490	13.11000	86.22514				0.00	0	
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	
AIRL01: On 30/04/2028 Spot Bond			5.93000	190.35875	5.93000	190.29228				0.00	0	405,000,00
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>405,000,00</b>
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	<b>405,000,00</b>
APF06: On 24/08/2022 Spot Bond					0.00000	101.02520				0.00	0	20,000,00
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
APF07: On 25/06/2023 Spot Bond					0.00000	100.31733				0.00	0	
<b>Total APF07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF07</b>										<b>0.00</b>	<b>0</b>	
APF09: On 24/07/2023 Spot Bond					0.00000	99.79661				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	
APF10 On 11/09/2022 Spot Bond					0.00000	100.56464				0.00	0	
<b>Total APF10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF10</b>										<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	100.48885				0.00	0	
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
APF15 On 24/02/2023 Spot Bond					0.00000	101.07565				0.00	0	
<b>Total APF15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF15</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	101.35820				0.00	0	
<b>Total APF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF16</b>										<b>0.00</b>	<b>0</b>	
ASN02 On 07/12/2033 Spot Bond			5.13000	245.85592	5.13000	245.77531				0.00	0	
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	
ASN03 On 07/12/2033 Spot Bond			5.74000	212.20664	5.74000	212.13361				0.00	0	
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	
ASN15 On 31/03/2028 Spot Bond			4.62000	203.51639	4.62000	203.45240				0.00	0	
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	
ASN19 On 31/01/2038 Spot Bond			5.20000	114.04749	5.20000	114.00970				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.70924				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.82920				0.00	0	
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.50851				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN274 On 20/06/2023 Spot Bond					0.00000	100.41179				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN278 On 15/08/2023 Spot Bond					0.00000	101.00313				0.00	472,000,000	118,000,000
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>472,000,000</b>	<b>118,000,000</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>472,000,000</b>	<b>118,000,000</b>
ASN279 On 20/08/2048 Spot Bond					0.00000	101.04311				0.00	259,200,000	64,800,000
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>259,200,000</b>	<b>64,800,000</b>
<b>Total For ASN279</b>										<b>0.00</b>	<b>259,200,000</b>	<b>64,800,000</b>
ASN280 On 21/08/2023 Spot Bond					0.00000	100.96617				0.00	0	
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN286 On 13/09/2025 Spot Bond					0.00000	100.58761				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN291 On 26/09/2023 Spot Bond					0.00000	100.31357				0.00	0	
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	
ASN300 On 20/12/2023 Spot Bond					0.00000	100.44032				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN310 On 20/12/2023 Spot Bond					0.00000	101.19748				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN318 On 31/03/2029 Spot Bond			4.47500	4.47500	4.47500	111.78056				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN319 On 28/02/2033 Spot Bond			5.36500	5.36500	5.36500	101.18288				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.57586				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN328 On 20/06/2024 Spot Bond					0.00000	100.64708				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 09/05/2024 Spot Bond					0.00000	101.14687				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.89382				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 31/01/2038 Spot Bond			5.31000	112.54261	5.31000	112.50499				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.44676				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.41105				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.59915				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.43053				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.43053				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.83464				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.69733				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.59739				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.08973				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 06/11/2023 Spot Bond					0.00000	102.43752				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.52315				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.52315				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.78411				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.79663				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.95027				0.00	0	
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.48046				0.00	474,400,000	118,600,000
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>474,400,000</b>	<b>118,600,000</b>
<b>Total For ASN399</b>										<b>0.00</b>	<b>474,400,000</b>	<b>118,600,000</b>
ASN40 On 20/12/2024 Spot Bond					0.00000	100.42400				0.00	0	
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.48883				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN41 On 05/12/2022 Spot Bond					0.00000	100.67353				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN42 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN42: On 20/12/2024 Spot Bond					0.00000	103.84587				0.00	0	
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.36708				0.00	0	
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.37702				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.49833				0.00	0	
<b>Total ASN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN453</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.93651				0.00	0	
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.77165				0.00	0	
<b>Total ASN459 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN459</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.93421				0.00	0	
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.93368				0.00	0	
<b>Total ASN461 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN461</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	104.24707				0.00	0	
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	104.00208				0.00	0	
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.15411				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.33578				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 17/08/2025 Spot Bond					0.00000	101.13426				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.63377				0.00	0	
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 25/08/2025 Spot Bond					0.00000	111.14795				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	103.90184				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 01/09/2025 Spot Bond					0.00000	101.08171				0.00	0	
<b>Total ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.48525				0.00	0	
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.48525				0.00	0	
<b>Total ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.43287				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN50 On 21/12/2026 Spot Bond			10.78000	94.43038	10.78000	94.40330			129,360,000,000.00		12,000,000	3,000,00
<b>Total ASN508 SPOT</b>									<b>129,360,000,000.00</b>		<b>12,000,000</b>	<b>3,000,00</b>
<b>Total For ASN508</b>									<b>129,360,000,000.00</b>		<b>12,000,000</b>	<b>3,000,00</b>
ASN50 On 21/12/2026 Spot Bond			9.96000	94.26732	9.96000	94.24229			0.00		0	
<b>Total ASN509 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For ASN509</b>									<b>0.00</b>		<b>0</b>	
ASN51 On 21/12/2026 Spot Bond			10.51000	93.06815	10.51000	93.04210			0.00		0	
<b>Total ASN510 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For ASN510</b>									<b>0.00</b>		<b>0</b>	
ASN51 On 21/12/2026 Spot Bond			10.51000	93.06815	10.51000	93.04210			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN511</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2022 Spot Bond			9.10000	104.13460	9.10000	104.10875				0.00	0	
<b>Total ASN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2024 Spot Bond			11.05000	105.02455	11.05000	104.99334				0.00	0	
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/07/2024 Spot Bond			11.00000	105.00186	11.00000	104.97081				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			10.50000	104.77502	10.50000	104.74540				0.00	0	
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			10.50000	104.77502	10.50000	104.74540				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.20432				0.00	0	
<b>Total ASN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN540</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 31/01/2030 Spot Bond					0.00000	101.22013				0.00	0	
<b>Total ASN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN541</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.09445				0.00	0	
<b>Total ASN542 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN542</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 31/07/2023 Spot Bond			10.60000	104.82038	10.60000	104.79048				0.00	0	
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	
ASN55: On 31/01/2024 Spot Bond			10.47000	101.42201	10.47000	104.73187				0.00	0	
<b>Total ASN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN557</b>										<b>0.00</b>	<b>0</b>	
ASN55: On 31/01/2024 Spot Bond			10.55000	104.79770	10.55000	104.76794				0.00	0	
<b>Total ASN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN558</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56(On 05/02/2024 Spot Bond					0.00000	102.89513				0.00	0	
<b>Total ASN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN560</b>										<b>0.00</b>	<b>0</b>	
ASN56(On 24/04/2025 Spot Bond					0.00000	99.78998				0.00	0	
<b>Total ASN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN568</b>										<b>0.00</b>	<b>0</b>	
ASN56(On 04/09/2024 Spot Bond					0.00000	100.70755				0.00	0	
<b>Total ASN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN569</b>										<b>0.00</b>	<b>0</b>	
ASN57(On 13/02/2023 Spot Bond					0.00000	100.33347				0.00	0	
<b>Total ASN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN575</b>										<b>0.00</b>	<b>0</b>	
ASN57(On 20/12/2022 Spot Bond					0.00000	100.41110				0.00	0	
<b>Total ASN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN579</b>										<b>0.00</b>	<b>0</b>	
ASN58(On 13/02/2023 Spot Bond					0.00000	100.65536				0.00	0	
<b>Total ASN580 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN580</b>										<b>0.00</b>	<b>0</b>	
ASN58(On 14/11/2022 Spot Bond					0.00000	101.72151				0.00	0	
<b>Total ASN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN583</b>										<b>0.00</b>	<b>0</b>	
ASN58(On 18/03/2024 Spot Bond					0.00000	101.10619				0.00	0	
<b>Total ASN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN587</b>										<b>0.00</b>	<b>0</b>	
ASN59(On 31/01/2023 Spot Bond			9.22000	104.19407	9.22000	104.16812				0.00	0	
<b>Total ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN59(On 11/04/2023 Spot Bond					0.00000	100.01277				0.00	0	
<b>Total ASN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN596</b>										<b>0.00</b>	<b>0</b>	
ASN59(On 17/04/2023 Spot Bond					0.00000	99.98197				0.00	0	
<b>Total ASN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN597</b>										<b>0.00</b>	<b>0</b>	
ASN60(On 24/04/2023 Spot Bond					0.00000	99.86939				0.00	0	
<b>Total ASN600 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN600</b>										<b>0.00</b>	<b>0</b>	
ASN60 On 23/04/2026 Spot Bond					0.00000	99.80013				0.00	0	
<b>Total ASN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN601</b>										<b>0.00</b>	<b>0</b>	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.99879				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60 On 31/01/2030 Spot Bond					0.00000	100.23634				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN61 On 31/01/2030 Spot Bond					0.00000	101.46576				0.00	0	
<b>Total ASN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN610</b>										<b>0.00</b>	<b>0</b>	
ASN61 On 31/03/2023 Spot Bond					0.00000	100.35122				0.00	0	
<b>Total ASN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN611</b>										<b>0.00</b>	<b>0</b>	
ASN61 On 06/05/2024 Spot Bond					0.00000	101.35747				0.00	0	
<b>Total ASN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN613</b>										<b>0.00</b>	<b>0</b>	
ASN61 On 21/12/2026 Spot Bond					0.00000	100.43287				0.00	0	
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN614</b>										<b>0.00</b>	<b>0</b>	
ASN61 On 28/02/2024 Spot Bond					0.00000	101.12350				0.00	0	
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN617</b>										<b>0.00</b>	<b>0</b>	
ASN61 On 11/05/2023 Spot Bond					0.00000	101.39570				0.00	0	
<b>Total ASN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN619</b>										<b>0.00</b>	<b>0</b>	
ASN62 On 21/12/2026 Spot Bond					0.00000	100.41236				0.00	0	
<b>Total ASN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN624</b>										<b>0.00</b>	<b>0</b>	
ASN62 On 28/02/2024 Spot Bond					0.00000	101.01728				0.00	0	
<b>Total ASN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN627</b>										<b>0.00</b>	<b>0</b>	
ASN63 On 02/04/2026 Spot Bond					0.00000	100.19432				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN632</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.48243				0.00	0	
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN633</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.52482				0.00	0	
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.79730				0.00	0	
<b>Total ASN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN635</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.48954				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.63178				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.10857				0.00	0	
<b>Total ASN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN646</b>										<b>0.00</b>	<b>0</b>	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.30087				0.00	0	
<b>Total ASN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN658</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.91771				0.00	0	
<b>Total ASN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN665</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.03669				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.19865				0.00	0	
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.28845				0.00	0	
<b>Total ASN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN679</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 20/06/2026 Spot Bond					0.00000	100.50478				0.00	0	
<b>Total ASN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN681</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.52417				0.00	0	
<b>Total ASN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN682</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.02023				0.00	0	
<b>Total ASN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN683</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.67240				0.00	0	
<b>Total ASN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN684</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.29139				0.00	0	
<b>Total ASN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN685</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.27840				0.00	0	
<b>Total ASN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN692</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.39336				0.00	0	
<b>Total ASN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN693</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.62009				0.00	0	
<b>Total ASN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN694</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.37729				0.00	0	
<b>Total ASN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN695</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.45949				0.00	0	
<b>Total ASN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN700</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.46272				0.00	0	
<b>Total ASN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN702</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.41755				0.00	0	
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN703</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.17542				0.00	0	
<b>Total ASN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN707</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.44601				0.00	0	
<b>Total ASN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN713</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.11265				0.00	0	
<b>Total ASN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN714</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.30463				0.00	0	
<b>Total ASN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN715</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.70265				0.00	0	
<b>Total ASN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN716</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.20899				0.00	0	
<b>Total ASN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN717</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.22937				0.00	0	
<b>Total ASN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.59401				0.00	0	
<b>Total ASN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN721</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 15/10/2022 Spot Bond					0.00000	99.98062				0.00	0	
<b>Total ASN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN724</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.74578				0.00	0	
<b>Total ASN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN733</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/07/2026 Spot Bond					0.00000	101.34814				0.00	0	
<b>Total ASN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.93436				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN736</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.30372				0.00	0	
<b>Total ASN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN737</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.44329				0.00	0	
<b>Total ASN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN742</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.44977				0.00	0	
<b>Total ASN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 25/11/2024 Spot Bond					0.00000	101.37815				0.00	0	
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 31/10/2026 Spot Bond					0.00000	101.27904				0.00	0	
<b>Total ASN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN748</b>										<b>0.00</b>	<b>0</b>	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.52883				0.00	0	
<b>Total ASN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN769</b>										<b>0.00</b>	<b>0</b>	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.50137				0.00	0	
<b>Total ASN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN770</b>										<b>0.00</b>	<b>0</b>	
ASN78: On 21/12/2026 Spot Bond			10.21384	10.21384	10.21384	101.64648				0.00	0	
<b>Total ASN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN783</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.70282				0.00	0	
<b>Total ASN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN791</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	104.48034				0.00	0	
<b>Total ASN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN796</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.44613				0.00	0	
<b>Total ASN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN803</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN804 On 31/01/2027 Spot Bond					0.00000	101.26924				0.00	0	
<b>Total ASN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN804</b>										<b>0.00</b>	<b>0</b>	
ASN806 On 31/01/2030 Spot Bond					0.00000	101.27123				0.00	0	
<b>Total ASN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN806</b>										<b>0.00</b>	<b>0</b>	
ASN807 On 15/03/2023 Spot Bond					0.00000	100.58630				0.00	172,000,000	86,000,000
<b>Total ASN807 SPOT</b>										<b>0.00</b>	<b>172,000,000</b>	<b>86,000,000</b>
<b>Total For ASN807</b>										<b>0.00</b>	<b>172,000,000</b>	<b>86,000,000</b>
ASN808 On 21/12/2026 Spot Bond					0.00000	100.38313				0.00	0	
<b>Total ASN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN808</b>										<b>0.00</b>	<b>0</b>	
ASN818 On 06/04/2025 Spot Bond					0.00000	100.17358				0.00	0	
<b>Total ASN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN818</b>										<b>0.00</b>	<b>0</b>	
ASN820 On 02/04/2026 Spot Bond					0.00000	100.19054				0.00	0	
<b>Total ASN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN820</b>										<b>0.00</b>	<b>0</b>	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.10209				0.00	0	
<b>Total ASN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN821</b>										<b>0.00</b>	<b>0</b>	
ASN822 On 08/04/2025 Spot Bond					0.00000	100.10871				0.00	0	
<b>Total ASN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN822</b>										<b>0.00</b>	<b>0</b>	
ASN823 On 31/01/2037 Spot Bond					0.00000	102.68577				0.00	0	
<b>Total ASN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN823</b>										<b>0.00</b>	<b>0</b>	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.10790				0.00	0	
<b>Total ASN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN824</b>										<b>0.00</b>	<b>0</b>	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.12803				0.00	0	
<b>Total ASN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN825</b>										<b>0.00</b>	<b>0</b>	
ASN826 On 08/04/2025 Spot Bond					0.00000	100.12771				0.00	0	
<b>Total ASN826 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN826</b>										<b>0.00</b>	<b>0</b>	
ASN83 On 14/04/2027 Spot Bond					0.00000	99.99981				0.00	0	
<b>Total ASN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN831</b>										<b>0.00</b>	<b>0</b>	
ASN83 On 14/04/2027 Spot Bond					0.00000	99.99989				0.00	0	
<b>Total ASN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN832</b>										<b>0.00</b>	<b>0</b>	
ASN83 On 14/04/2027 Spot Bond					0.00000	99.99989				0.00	0	
<b>Total ASN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN833</b>										<b>0.00</b>	<b>0</b>	
ASN83 On 31/01/2025 Spot Bond					0.00000	101.70578				0.00	0	
<b>Total ASN834 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN834</b>										<b>0.00</b>	<b>0</b>	
ASN83 On 20/06/2026 Spot Bond					0.00000	100.50640				0.00	0	
<b>Total ASN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN837</b>										<b>0.00</b>	<b>0</b>	
ASN83 On 21/04/2027 Spot Bond					0.00000	99.87536				0.00	0	
<b>Total ASN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN838</b>										<b>0.00</b>	<b>0</b>	
ASN83 On 21/04/2027 Spot Bond					0.00000	99.87631				0.00	0	
<b>Total ASN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN839</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 21/04/2027 Spot Bond					0.00000	99.87631				0.00	0	
<b>Total ASN840 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN840</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 22/04/2027 Spot Bond					0.00000	99.85006				0.00	0	
<b>Total ASN841 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN841</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 25/04/2042 Spot Bond					0.00000	103.22506				0.00	0	
<b>Total ASN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN842</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 26/10/2022 Spot Bond					0.00000	101.16351				0.00	0	
<b>Total ASN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN845</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 26/10/2022 Spot Bond					0.00000	101.17428				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN846 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN846</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 26/10/2022 Spot Bond					0.00000	101.20663				0.00	0	
<b>Total ASN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN847</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.50197				0.00	0	
<b>Total ASN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN848</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.49159				0.00	0	
<b>Total ASN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN849</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 20/06/2027 Spot Bond					0.00000	100.44339				0.00	0	
<b>Total ASN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN851</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 20/06/2025 Spot Bond					0.00000	100.45649				0.00	0	
<b>Total ASN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN852</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 31/08/2026 Spot Bond					0.00000	101.02003				0.00	0	
<b>Total ASN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN856</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 19/01/2027 Spot Bond					0.00000	99.90013				0.00	0	
<b>Total ASN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN857</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN860</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 29/10/2025 Spot Bond					0.00000	100.78957				0.00	0	
<b>Total ASN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN861</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 25/04/2042 Spot Bond					0.00000	101.52584				0.00	0	
<b>Total ASN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN862</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 31/07/2026 Spot Bond					0.00000	101.18441				0.00	0	
<b>Total ASN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN863</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN864 On 09/06/2027 Spot Bond					0.00000	100.64192				0.00	0	
<b>Total ASN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN864</b>										<b>0.00</b>	<b>0</b>	
ASN865 On 09/06/2027 Spot Bond					0.00000	100.64192				0.00	0	
<b>Total ASN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN865</b>										<b>0.00</b>	<b>0</b>	
ASN866 On 09/06/2023 Spot Bond					0.00000	100.54229				0.00	0	
<b>Total ASN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN866</b>										<b>0.00</b>	<b>0</b>	
ASN867 On 14/06/2027 Spot Bond					0.00000	100.54791				0.00	0	
<b>Total ASN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN867</b>										<b>0.00</b>	<b>0</b>	
ASN868 On 14/06/2027 Spot Bond					0.00000	100.54791				0.00	0	
<b>Total ASN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN868</b>										<b>0.00</b>	<b>0</b>	
ASN869 On 30/09/2027 Spot Bond					0.00000	100.61521				0.00	0	
<b>Total ASN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN869</b>										<b>0.00</b>	<b>0</b>	
ASN870 On 15/09/2022 Spot Bond					0.00000	100.47473				0.00	0	
<b>Total ASN870 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN870</b>										<b>0.00</b>	<b>0</b>	
ASN872 On 21/06/2027 Spot Bond					0.00000	100.40494				0.00	0	
<b>Total ASN872 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN872</b>										<b>0.00</b>	<b>0</b>	
ASN877 On 27/09/2022 Spot Bond					0.00000	100.26838				0.00	0	
<b>Total ASN877 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN877</b>										<b>0.00</b>	<b>0</b>	
ASN878 On 20/06/2027 Spot Bond					0.00000	100.31714				0.00	0	
<b>Total ASN878 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN878</b>										<b>0.00</b>	<b>0</b>	
ASN880 On 20/06/2027 Spot Bond					0.00000	100.30009				0.00	0	
<b>Total ASN880 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN880</b>										<b>0.00</b>	<b>0</b>	
ASN881 On 02/05/2023 Spot Bond					0.00000	100.26575				0.00	0	
<b>Total ASN881 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For ASN881</b>									<b>0.00</b>	<b>0</b>	
ASN881 On 09/03/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			230,000,000,000.00	12,300,000,000	12,300,000,00
<b>Total ASN885 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>12,300,000,000</b>	<b>12,300,000,00</b>
<b>Total For ASN885</b>									<b>10,000,000,000,000.00</b>	<b>12,300,000,000</b>	<b>12,300,000,00</b>
ASN885 On 18/04/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			870,000,000,000.00	8,700,000,000	8,700,000,00
<b>Total ASN886 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>8,700,000,000</b>	<b>8,700,000,00</b>
<b>Total For ASN886</b>									<b>10,000,000,000,000.00</b>	<b>8,700,000,000</b>	<b>8,700,000,00</b>
ASN886 On 29/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			912,000,000,000.00	39,120,000,000	39,120,000,00
<b>Total ASN887 SPOT</b>									<b>12,000,000,000,000.00</b>	<b>39,120,000,000</b>	<b>39,120,000,00</b>
<b>Total For ASN887</b>									<b>12,000,000,000,000.00</b>	<b>39,120,000,000</b>	<b>39,120,000,00</b>
ASN887 On 15/09/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			340,000,000,000.00	23,400,000,000	23,400,000,00
<b>Total ASN888 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>23,400,000,000</b>	<b>23,400,000,00</b>
<b>Total For ASN888</b>									<b>10,000,000,000,000.00</b>	<b>23,400,000,000</b>	<b>23,400,000,00</b>
BAW22 On 07/12/2022 Spot Bond					0.00000	101.18976			0.00	0	
<b>Total BAW22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAW22</b>									<b>0.00</b>	<b>0</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.94048			0.00	0	
<b>Total BAW29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAW29</b>									<b>0.00</b>	<b>0</b>	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.23019			0.00	0	
<b>Total BAW31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAW31</b>									<b>0.00</b>	<b>0</b>	
BAW33 On 13/10/2023 Spot Bond			7.67000	99.77436	7.67000	99.75384			0.00	0	
<b>Total BAW33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAW33</b>									<b>0.00</b>	<b>0</b>	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.01379			0.00	0	20,000,00
<b>Total BAW34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For BAW34</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
BAW36 On 18/02/2024 Spot Bond					0.00000	101.64432			0.00	5,900,000,000	4,400,000,00
<b>Total BAW36 SPOT</b>									<b>0.00</b>	<b>5,900,000,000</b>	<b>4,400,000,00</b>
<b>Total For BAW36</b>									<b>0.00</b>	<b>5,900,000,000</b>	<b>4,400,000,00</b>
BAW37 On 12/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			895,000,000,000.00	38,950,000,000	31,500,000,00
<b>Total BAW37 SPOT</b>									<b>15,000,000,000,000.00</b>	<b>38,950,000,000</b>	<b>31,500,000,00</b>
<b>Total For BAW37</b>									<b>15,000,000,000,000.00</b>	<b>38,950,000,000</b>	<b>31,500,000,00</b>
BAW38 On 12/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			850,000,000,000.00	78,500,000,000	78,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAW38 SPOT</b>										<b>50,000,000,000,000.00</b>	<b>78,500,000,000</b>	<b>78,500,000,000</b>
<b>Total For BAW38</b>										<b>50,000,000,000,000.00</b>	<b>78,500,000,000</b>	<b>78,500,000,000</b>
BAYA72 On 31/03/2026 Spot Bond			12.57000	12.57000	12.57000	102.31926				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.37966				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.03559				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.46223				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.93943				0.00	0	
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.95427				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.59677				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.34994				0.00	0	
<b>Total BAYA84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA84</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.36876				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.39855				0.00	0	
<b>Total BAYA86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.52308				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA88 On 31/03/2024 Spot Bond					0.00000	103.34126				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.20857				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.51648				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.34165				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.35056				0.00	0	
<b>Total BAYA92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA92</b>										<b>0.00</b>	<b>0</b>	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.34118				0.00	0	
<b>Total BAYA93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA93</b>										<b>0.00</b>	<b>0</b>	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.32821				0.00	0	100,000,00
<b>Total BAYA94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For BAYA94</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
BAYA95 On 30/06/2025 Spot Bond					0.00000	100.33760				0.00	0	
<b>Total BAYA95 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA95</b>										<b>0.00</b>	<b>0</b>	
BAYA96 On 30/09/2022 Spot Bond					0.00000	100.35086				0.00	0	
<b>Total BAYA96 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA96</b>										<b>0.00</b>	<b>0</b>	
BAYA97 On 30/06/2023 Spot Bond					0.00000	100.36985				0.00	0	
<b>Total BAYA97 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA97</b>										<b>0.00</b>	<b>0</b>	
BAYA98 On 30/09/2023 Spot Bond					0.00000	100.36898				0.00	0	
<b>Total BAYA98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA98</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.41562				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.68387				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.42535				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.41649				0.00	0	
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.52932				0.00	0	
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.70373				0.00	0	
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	
BAYB20 On 30/09/2024 Spot Bond					0.00000	100.41602				0.00	0	
<b>Total BAYB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB21</b>										<b>0.00</b>	<b>0</b>	
BAYB21 On 30/06/2025 Spot Bond					0.00000	100.41254				0.00	0	
<b>Total BAYB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB22</b>										<b>0.00</b>	<b>0</b>	
BAYB22 On 30/09/2023 Spot Bond					0.00000	100.41562				0.00	0	
<b>Total BAYB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB23</b>										<b>0.00</b>	<b>0</b>	
BD0302 On 18/04/2028 Spot Bond			9.51500	9.51500	9.51500	95.82662				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.35594				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.97523				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.67916				0.00	0	
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX33</b>										<b>0.00</b>	<b>0</b>	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.01116				0.00	0	
<b>Total BDX34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX34</b>										<b>0.00</b>	<b>0</b>	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.58485				0.00	0	
<b>Total BDX35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX35</b>										<b>0.00</b>	<b>0</b>	
BDX36 On 01/02/2030 Spot Bond					0.00000	99.22401				0.00	0	
<b>Total BDX36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX36</b>										<b>0.00</b>	<b>0</b>	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.60879				0.00	0	
<b>Total BDX37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX37</b>										<b>0.00</b>	<b>0</b>	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.98882				0.00	0	
<b>Total BDX39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX39</b>										<b>0.00</b>	<b>0</b>	
BDX40 On 16/09/2033 Spot Bond					0.00000	81.90878				0.00	0	
<b>Total BDX40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX40</b>										<b>0.00</b>	<b>0</b>	
BGL07 On 03/09/2022 Spot Bond			8.92500	104.62585	8.92500	104.60057				0.00	0	
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.93302				0.00	0	
<b>Total BGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.80112				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL18 On 30/09/2022 Spot Bond					0.00000	100.70296				0.00	0	
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL19 On 29/09/2024 Spot Bond					0.00000	103.58792				0.00	5,140,000,000	2,570,000,000
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>5,140,000,000</b>	<b>2,570,000,000</b>
<b>Total For BGL19</b>										<b>0.00</b>	<b>5,140,000,000</b>	<b>2,570,000,000</b>
BGT01 On 12/09/2022 Spot Bond					0.00000	101.52592				0.00	0	
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	101.35746				0.00	0	
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			7.67500	103.96918	7.67500	103.94790				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	100.85088				0.00	0	
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	
BID14 On 28/10/2022 Spot Bond					0.00000	101.12241				0.00	0	
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	101.43978				0.00	0	3,800,000,000
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,800,000,000</b>
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	<b>3,800,000,000</b>
BID16 On 24/06/2025 Spot Bond					0.00000	100.31347				0.00	0	
<b>Total BID16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID16</b>										<b>0.00</b>	<b>0</b>	
BID17 On 24/06/2027 Spot Bond					0.00000	100.32375				0.00	0	
<b>Total BID17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID17</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.47041				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.03926				0.00	0	
<b>Total BNPP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP02</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.61300				0.00	0	
<b>Total BNPP04 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BNPP04</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 05/01/2025 Spot Bond					0.00000	85.40400				0.00	0	
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 03/01/2025 Spot Bond					0.00000	56.67700				0.00	0	
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 06/07/2026 Spot Bond					0.00000	41.64900				0.00	0	
<b>Total BNPP09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP09</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
<b>Total BNPP13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP13</b>										<b>0.00</b>	<b>0</b>	
BNPP2 On 16/08/2022 Spot Bond					0.00000	100.81781				0.00	0	
<b>Total BNPP20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP20</b>										<b>0.00</b>	<b>0</b>	
BNPP2 On 13/09/2022 Spot Bond					0.00000	100.47281				0.00	0	
<b>Total BNPP21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP21</b>										<b>0.00</b>	<b>0</b>	
BNPP2 On 29/08/2022 Spot Bond					0.00000	100.47055				0.00	0	
<b>Total BNPP22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP22</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.15260				0.00	0	
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.94739				0.00	0	
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.65301				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 26/02/2023 Spot Bond					0.00000	101.09297				0.00	0	
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.40069				0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
BPPF21 On 03/08/2022 Spot Bond					0.00000	101.22854				0.00	0	
<b>Total BPPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF25</b>										<b>0.00</b>	<b>0</b>	
BPPF21 On 12/10/2023 Spot Bond					0.00000	100.21013				0.00	0	
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF21 On 03/11/2022 Spot Bond					0.00000	101.11818				0.00	0	
<b>Total BPPF29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF29</b>										<b>0.00</b>	<b>0</b>	
BPPF31 On 03/11/2023 Spot Bond					0.00000	101.15750				0.00	0	
<b>Total BPPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF30</b>										<b>0.00</b>	<b>0</b>	
BPPF31 On 24/08/2022 Spot Bond					0.00000	100.83337				0.00	0	
<b>Total BPPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF31</b>										<b>0.00</b>	<b>0</b>	
BPPF31 On 24/08/2024 Spot Bond					0.00000	101.09830				0.00	0	
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF32</b>										<b>0.00</b>	<b>0</b>	
BPPF31 On 03/11/2022 Spot Bond					0.00000	101.02970				0.00	0	
<b>Total BPPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF33</b>										<b>0.00</b>	<b>0</b>	
BWZJ21 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
BWZJ21 On 29/03/2024 Spot Bond					0.00000	100.27643				0.00	0	
<b>Total BWZJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ24</b>										<b>0.00</b>	<b>0</b>	
BWZJ21 On 11/02/2025 Spot Bond					0.00000	101.32368				0.00	0	
<b>Total BWZJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ25</b>										<b>0.00</b>	<b>0</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.97624				0.00	0	120,000,00
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CBL30 On 02/11/2024 Spot Bond					0.00000	101.14326				0.00	0	
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	
CCT01 On 23/06/2023 Spot Bond			9.01000	103.88196	9.01000	103.85695				0.00	0	
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	
CCT02 On 12/06/2024 Spot Bond			9.26000	105.06551	9.26000	105.03953			15,371,600,000,000.00	1,660,000,000	1,060,000,000	
<b>Total CCT02 SPOT</b>									<b>15,371,600,000,000.00</b>	<b>1,660,000,000</b>	<b>1,060,000,000</b>	
<b>Total For CCT02</b>									<b>15,371,600,000,000.00</b>	<b>1,660,000,000</b>	<b>1,060,000,000</b>	
CCT03 On 15/03/2025 Spot Bond			9.86000	106.65604	9.86000	106.62815				0.00	0	
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	
CCT04 On 17/07/2027 Spot Bond			11.28000	11.28000	11.28000	97.39767				0.00	0	
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.72734				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.07343				0.00	0	
<b>Total CGR46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR46</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.14026				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.73283				0.00	0	
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.71793				0.00	0	
<b>Total CGR51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR51</b>										<b>0.00</b>	<b>0</b>	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.33739				0.00	0	
<b>Total CGR52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR52</b>										<b>0.00</b>	<b>0</b>	
CLN315 On 20/03/2023 Spot Bond			4.77000	106.69864	4.77000	104.20300				0.00	0	
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.07900				0.00	0	
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.39716				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN362 On 20/03/2024 Spot Bond			8.69000	106.18175	8.69000	106.15721				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN365 On 20/03/2024 Spot Bond			8.70700	110.64909	8.70700	108.78100				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.56234				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.46753				0.00	0	
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.82291				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN379 On 20/03/2024 Spot Bond			10.98000	102.67704	10.98000	102.64722				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	106.41500				0.00	0	
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond			6.50000	114.89744	6.50000	106.40800				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond					0.00000	101.74600				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.44031				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.04333				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN399 On 14/11/2022 Spot Bond					0.00000	101.03529				0.00	0	
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			5.52000	151.32184	5.52000	151.27039				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN454 On 31/01/2025 Spot Bond			5.96000	149.73414	5.96000	149.68145				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.12018				0.00	0	
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	
CLN488 On 28/07/2022 Spot Bond			7.93500	104.28029	7.93500	104.25769				0.00	0	
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.94416				0.00	0	
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	
CLN496 On 04/09/2024 Spot Bond			8.33500	106.95426	8.33500	106.93053				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.31996				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.01919				0.00	0	
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN502 On 11/10/2024 Spot Bond					0.00000	100.02191				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.60320				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN505 On 24/10/2022 Spot Bond					0.00000	99.93007				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.57527				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.11084				0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 14/11/2022 Spot Bond					0.00000	99.26911				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN516 On 15/09/2022 Spot Bond			9.96000	103.23346	9.96000	103.20577				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.01153	10.01000	101.98436				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.00640				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.56889				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.87469				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN524 On 09/09/2022 Spot Bond			9.20000	103.14411	9.20000	103.11849				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.14346				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.58046				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.85204				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.07826				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN528 On 12/03/2023 Spot Bond					0.00000	100.56889				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.47284				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN533 On 18/07/2025 Spot Bond					0.00000	99.92436				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN534 On 18/07/2025 Spot Bond			10.74000	98.93603	10.74000	98.90745				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.33260				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN536 On 25/01/2023 Spot Bond					0.00000	101.37821				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN537 On 17/01/2024 Spot Bond					0.00000	99.91522				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN540 On 20/12/2023 Spot Bond					0.00000	143.21800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 17/01/2024 Spot Bond					0.00000	101.32264				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN545 On 21/08/2026 Spot Bond			10.21000	103.34142	10.21000	103.31299				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN546 On 29/03/2025 Spot Bond			10.26000	102.48544	10.26000	102.45757				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 12/11/2025 Spot Bond			10.35000	101.21456	10.35000	101.18680				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN548 On 18/04/2028 Spot Bond					0.00000	304.39613				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN554 On 15/11/2023 Spot Bond					0.00000	101.06895				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.06761				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.97161				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN558 On 17/01/2024 Spot Bond					0.00000	99.90715				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN56( On 20/12/2023 Spot Bond				100.00000	0.00000	126.23100				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN56( On 11/02/2026 Spot Bond					0.00000	101.13021				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN56( On 12/11/2025 Spot Bond			10.19000	101.60093	10.19000	101.62807				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN56( On 12/11/2025 Spot Bond			10.21000	101.60027	10.21000	101.57278				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN56( On 08/02/2024 Spot Bond					0.00000	101.44295				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN56( On 21/02/2024 Spot Bond					0.00000	101.03982				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN56( On 17/01/2024 Spot Bond					0.00000	101.50753				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN56( On 04/06/2023 Spot Bond					0.00000	100.71381				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN56( On 11/02/2024 Spot Bond					0.00000	101.06916				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN57( On 12/11/2025 Spot Bond			10.44000	100.44171	10.44000	100.41394				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN57( On 12/11/2025 Spot Bond					0.00000	101.11913				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN57( On 11/02/2024 Spot Bond					0.00000	101.07440				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.53484				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.51158				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 18/04/2026 Spot Bond					0.00000	99.92684				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.19836				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.11319				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.57906				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 18/04/2024 Spot Bond					0.00000	99.92622				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 31/05/2024 Spot Bond					0.00000	100.81227				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.02304				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.63193				0.00	0	4,900,000,00
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,900,000,00</b>
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	<b>4,900,000,00</b>
CLN587 On 18/06/2024 Spot Bond					0.00000	100.43800				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.60501				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.31938				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond			3.94000	153.05683	3.94000	123.79735				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.14811				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.43852				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.95776				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.24898				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.18892				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.58397				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.43800				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.43800				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.08300				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.83100				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.10788				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 12/08/2022 Spot Bond					0.00000	101.01623				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.78932				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 17/01/2024 Spot Bond					0.00000	99.92493				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.96173				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 30/04/2023 Spot Bond			9.32000	101.90956	9.32000	101.88421			7,828,800,000,000.00	840,000,000	420,000,000	
<b>Total CLN609 SPOT</b>									<b>7,828,800,000,000.00</b>	<b>840,000,000</b>	<b>420,000,000</b>	
<b>Total For CLN609</b>									<b>7,828,800,000,000.00</b>	<b>840,000,000</b>	<b>420,000,000</b>	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 23/07/2022 Spot Bond					0.00000	101.32837				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.85099				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.67901				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.93352				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.06829				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.24285				0.00	0	
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 20/12/2029 Spot Bond					0.00000	95.18000				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.21011				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.66535				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.84724				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.25418				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.30717				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 20/12/2024 Spot Bond					0.00000	86.44400				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.40008				0.00	0	
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN624 On 25/01/2023 Spot Bond			7.89500	104.80710	7.89500	104.78468				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.08696				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond					0.00000	101.42828				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 31/07/2034 Spot Bond			13.10500	61.08767	13.10500	81.13662				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.98321				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond			10.91000	100.18881	10.91000	100.15941				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.08239				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN632 On 21/11/2022 Spot Bond					0.00000	100.93932				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.02969				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN634 On 09/11/2024 Spot Bond					0.00000	101.12846				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.76777				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.92639				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.07782				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN638 On 19/02/2023 Spot Bond					0.00000	101.31962				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.16917				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN643 On 17/10/2023 Spot Bond					0.00000	99.93277				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.93064				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.43079				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 29/01/2024 Spot Bond					0.00000	101.55319				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.43144				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.20972				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.80383				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.07782				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.87956				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.07782				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN654 On 22/03/2030 Spot Bond					0.00000	97.55200				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.52130				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.38803				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.95957				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN660 On 20/06/2023 Spot Bond					0.00000	98.78100				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2023 Spot Bond					0.00000	93.86300				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN663 On 20/12/2024 Spot Bond					0.00000	107.98800				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 20/12/2023 Spot Bond					0.00000	136.24000				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.06129				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.21997				0.00	900,000,000	450,000,000
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>900,000,000</b>	<b>450,000,000</b>
<b>Total For CLN666</b>										<b>0.00</b>	<b>900,000,000</b>	<b>450,000,000</b>
CLN667 On 19/08/2025 Spot Bond					0.00000	101.27872				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.00981				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.86815				0.00	0	
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.92813				0.00	0	
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.18439				0.00	0	
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	
CLN671 On 31/01/2025 Spot Bond			4.60500	154.69012	4.60500	125.67289				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN673 On 31/01/2025 Spot Bond			4.60500	154.69012	4.60500	125.67371				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.20722				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.26807				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.42044				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.97693				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.27677				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN682 On 07/12/2023 Spot Bond					0.00000	100.63384				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.40443				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.41439				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.29702				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.48253				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.48230				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.42976				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN691 On 26/09/2023 Spot Bond					0.00000	100.40723				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.42995				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.30969				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.76839				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.24894				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 21/12/2026 Spot Bond					0.00000	106.22892				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.74010				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.97336				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.91100				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.44427				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.33355				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.29849				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.55205				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.42091				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.70346				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.94690				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.47788				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.93879				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.42340				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.42340				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.42340				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.74048				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.50581				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.73590				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	83.05884				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.70589				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.77031				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.39297				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN725 On 21/06/2025 Spot Bond					0.00000	100.39297				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.39297				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.39918				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.39918				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.39918				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	86.27419				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	87.31470				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.95476				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.51422				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	96.93260				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.92835				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.50195				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN738 On 20/06/2026 Spot Bond					0.00000	104.02800				0.00	0	
<b>Total CLN739 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	95.61387				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.06259				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.31552				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN742 On 31/01/2030 Spot Bond					0.00000	102.21512				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	97.27800				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.66083				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.97313				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 21/12/2022 Spot Bond					0.00000	100.42989				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.42647				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN75( On 11/09/2026 Spot Bond					0.00000	100.54785				0.00	0	
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN75( On 01/10/2026 Spot Bond					0.00000	100.23025				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN75( On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN75( On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN75( On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.34382				0.00	0	
<b>Total CLN754 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN754</b>										<b>0.00</b>	<b>0</b>	
CLN75( On 31/01/2030 Spot Bond					0.00000	99.60557				0.00	0	
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN75( On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	
CLN75( On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN75( On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN75( On 20/06/2026 Spot Bond					0.00000	100.69294				0.00	0	
<b>Total CLN759 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN759</b>										<b>0.00</b>	<b>0</b>	
CLN76( On 20/06/2026 Spot Bond					0.00000	100.67398				0.00	0	
<b>Total CLN760 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN760</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN76 On 22/04/2026 Spot Bond					0.00000	102.34781				0.00	0	
<b>Total CLN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN761</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 12/02/2025 Spot Bond					0.00000	101.13131				0.00	0	
<b>Total CLN763 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 21/07/2027 Spot Bond					0.00000	101.31894				0.00	0	
<b>Total CLN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	95.31291				0.00	0	
<b>Total CLN765 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN765</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.34382				0.00	0	
<b>Total CLN766 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN766</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN767</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 23/09/2026 Spot Bond					0.00000	100.42133				0.00	0	
<b>Total CLN768 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN768</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 23/09/2026 Spot Bond					0.00000	103.57781				0.00	0	
<b>Total CLN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN769</b>										<b>0.00</b>	<b>0</b>	
CLN77 On 31/07/2024 Spot Bond					0.00000	94.40303				0.00	0	
<b>Total CLN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN77 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	83.55451				0.00	0	
<b>Total CLN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN77 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	89.66330				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.91838				0.00	0	
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.47868				0.00	0	
<b>Total CLN774 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN774 On 15/09/2028 Spot Bond			6.85000	6.85000	6.85000	120.03170				0.00	0	
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.87477				0.00	0	
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
<b>Total CLN777 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN777</b>										<b>0.00</b>	<b>0</b>	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.04166				0.00	0	
<b>Total CLN778 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN778</b>										<b>0.00</b>	<b>0</b>	
CLN778 On 31/01/2027 Spot Bond					0.00000	101.23976				0.00	0	
<b>Total CLN779 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN779</b>										<b>0.00</b>	<b>0</b>	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.24959				0.00	0	
<b>Total CLN780 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN780</b>										<b>0.00</b>	<b>0</b>	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	104.24376				0.00	0	
<b>Total CLN781 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN781</b>										<b>0.00</b>	<b>0</b>	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.43625				0.00	0	
<b>Total CLN782 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN782</b>										<b>0.00</b>	<b>0</b>	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.29872				0.00	0	
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.32033				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN784 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN784</b>										<b>0.00</b>	<b>0</b>	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.29424				0.00	0	
<b>Total CLN785 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN785</b>										<b>0.00</b>	<b>0</b>	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.38002				0.00	0	
<b>Total CLN786 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN786</b>										<b>0.00</b>	<b>0</b>	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.29424				0.00	0	
<b>Total CLN787 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN787</b>										<b>0.00</b>	<b>0</b>	
CLN787 On 31/01/2027 Spot Bond					0.00000	104.12848				0.00	0	
<b>Total CLN788 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN788</b>										<b>0.00</b>	<b>0</b>	
CLN788 On 31/01/2027 Spot Bond					0.00000	103.99216				0.00	0	
<b>Total CLN789 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN789</b>										<b>0.00</b>	<b>0</b>	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.43641				0.00	0	
<b>Total CLN790 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN790</b>										<b>0.00</b>	<b>0</b>	
CLN790 On 31/01/2025 Spot Bond					0.00000	98.78900				0.00	0	
<b>Total CLN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN791</b>										<b>0.00</b>	<b>0</b>	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.43641				0.00	0	
<b>Total CLN792 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN792</b>										<b>0.00</b>	<b>0</b>	
CLN792 On 05/09/2022 Spot Bond					0.00000	96.07198				0.00	0	
<b>Total CLN793 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN793</b>										<b>0.00</b>	<b>0</b>	
CLN793 On 31/01/2025 Spot Bond					0.00000	101.43641				0.00	0	
<b>Total CLN794 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN794</b>										<b>0.00</b>	<b>0</b>	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.43641				0.00	0	
<b>Total CLN795 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN795</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN796 On 31/03/2026 Spot Bond					0.00000	100.29431				0.00	0	
<b>Total CLN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN796</b>										<b>0.00</b>	<b>0</b>	
CLN797 On 31/01/2025 Spot Bond					0.00000	101.43641				0.00	0	
<b>Total CLN797 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN797</b>										<b>0.00</b>	<b>0</b>	
CLN798 On 31/01/2024 Spot Bond					0.00000	101.43655				0.00	0	
<b>Total CLN798 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN798</b>										<b>0.00</b>	<b>0</b>	
CLN799 On 31/01/2026 Spot Bond					0.00000	101.44595				0.00	0	
<b>Total CLN799 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN799</b>										<b>0.00</b>	<b>0</b>	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.44595				0.00	0	
<b>Total CLN800 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN800</b>										<b>0.00</b>	<b>0</b>	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.94032				0.00	0	
<b>Total CLN801 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN801</b>										<b>0.00</b>	<b>0</b>	
CLN802 On 31/01/2025 Spot Bond					0.00000	89.05954				0.00	0	
<b>Total CLN802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN802</b>										<b>0.00</b>	<b>0</b>	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN803</b>										<b>0.00</b>	<b>0</b>	
CLN804 On 31/01/2027 Spot Bond					0.00000	101.25548				0.00	0	
<b>Total CLN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN804</b>										<b>0.00</b>	<b>0</b>	
CLN805 On 20/04/2023 Spot Bond					0.00000	101.57354				0.00	0	
<b>Total CLN805 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN805</b>										<b>0.00</b>	<b>0</b>	
CLN806 On 31/01/2027 Spot Bond					0.00000	101.45590				0.00	0	
<b>Total CLN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN806</b>										<b>0.00</b>	<b>0</b>	
CLN807 On 28/02/2027 Spot Bond					0.00000	100.94643				0.00	0	
<b>Total CLN807 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN807</b>										<b>0.00</b>	<b>0</b>	
CLN807 On 31/01/2027 Spot Bond					0.00000	101.31837				0.00	0	
<b>Total CLN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN808</b>										<b>0.00</b>	<b>0</b>	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.39558				0.00	0	
<b>Total CLN809 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN809</b>										<b>0.00</b>	<b>0</b>	
CLN809 On 18/04/2028 Spot Bond			9.51500	95.85097	9.51500	95.82662				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.39856				0.00	0	
<b>Total CLN810 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN810</b>										<b>0.00</b>	<b>0</b>	
CLN810 On 21/07/2025 Spot Bond					0.00000	101.65511				0.00	0	
<b>Total CLN811 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN811</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 01/10/2022 Spot Bond					0.00000	100.32581				0.00	0	
<b>Total CLN812 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN812</b>										<b>0.00</b>	<b>0</b>	
CLN812 On 04/10/2022 Spot Bond					0.00000	100.23565				0.00	0	
<b>Total CLN813 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN813</b>										<b>0.00</b>	<b>0</b>	
CLN813 On 04/10/2022 Spot Bond					0.00000	100.23565				0.00	0	
<b>Total CLN814 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN814</b>										<b>0.00</b>	<b>0</b>	
CLN814 On 31/01/2025 Spot Bond					0.00000	101.43641				0.00	380,000,000	190,000,000
<b>Total CLN815 SPOT</b>										<b>0.00</b>	<b>380,000,000</b>	<b>190,000,000</b>
<b>Total For CLN815</b>										<b>0.00</b>	<b>380,000,000</b>	<b>190,000,000</b>
CLN815 On 31/07/2025 Spot Bond					0.00000	101.43664				0.00	0	
<b>Total CLN816 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN816</b>										<b>0.00</b>	<b>0</b>	
CLN816 On 31/01/2027 Spot Bond					0.00000	101.45590				0.00	0	
<b>Total CLN817 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN817</b>										<b>0.00</b>	<b>0</b>	
CLN817 On 31/01/2030 Spot Bond					0.00000	101.23979				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN818</b>										<b>0.00</b>	<b>0</b>	
CLN818 On 31/01/2025 Spot Bond					0.00000	101.57567				0.00	0	
<b>Total CLN819 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN819</b>										<b>0.00</b>	<b>0</b>	
CLN819 On 31/07/2025 Spot Bond					0.00000	101.40225				0.00	0	
<b>Total CLN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN820</b>										<b>0.00</b>	<b>0</b>	
CLN820 On 31/05/2025 Spot Bond					0.00000	100.29431				0.00	0	
<b>Total CLN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN821</b>										<b>0.00</b>	<b>0</b>	
CLN821 On 28/02/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN822</b>										<b>0.00</b>	<b>0</b>	
CLN822 On 31/07/2029 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN823</b>										<b>0.00</b>	<b>0</b>	
CLN823 On 31/07/2025 Spot Bond					0.00000	101.18953				0.00	0	
<b>Total CLN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN824</b>										<b>0.00</b>	<b>0</b>	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.18953				0.00	0	
<b>Total CLN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN825</b>										<b>0.00</b>	<b>0</b>	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.18919				0.00	0	
<b>Total CLN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN826</b>										<b>0.00</b>	<b>0</b>	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.08363				0.00	0	
<b>Total CLN827 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN827</b>										<b>0.00</b>	<b>0</b>	
CLN827 On 31/08/2024 Spot Bond					0.00000	90.00038				0.00	0	
<b>Total CLN828 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN828</b>										<b>0.00</b>	<b>0</b>	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.95415				0.00	0	
<b>Total CLN829 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN829</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN83( On 31/07/2026 Spot Bond					0.00000	101.44136				0.00	0	
<b>Total CLN830 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN830</b>										<b>0.00</b>	<b>0</b>	
CLN83' On 31/05/2025 Spot Bond					0.00000	100.67763				0.00	0	
<b>Total CLN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN831</b>										<b>0.00</b>	<b>0</b>	
CLN83: On 31/07/2027 Spot Bond					0.00000	100.76135				0.00	0	
<b>Total CLN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN832</b>										<b>0.00</b>	<b>0</b>	
CLN83: On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	101.60193				0.00	0	
<b>Total CLN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN833</b>										<b>0.00</b>	<b>0</b>	
CLN83: On 31/08/2025 Spot Bond					0.00000	100.66146				0.00	0	
<b>Total CLN834 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN834</b>										<b>0.00</b>	<b>0</b>	
CLN83: On 31/08/2026 Spot Bond					0.00000	100.66161				0.00	0	
<b>Total CLN835 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN835</b>										<b>0.00</b>	<b>0</b>	
CLN83( On 31/08/2027 Spot Bond					0.00000	100.66162				0.00	0	
<b>Total CLN836 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN836</b>										<b>0.00</b>	<b>0</b>	
CLN83: On 31/08/2029 Spot Bond					0.00000	100.66153				0.00	0	
<b>Total CLN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN837</b>										<b>0.00</b>	<b>0</b>	
CLN83( On 31/03/2027 Spot Bond					0.00000	100.61527				0.00	0	
<b>Total CLN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN838</b>										<b>0.00</b>	<b>0</b>	
CLN83( On 20/06/2027 Spot Bond					0.00000	100.43885				0.00	0	
<b>Total CLN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN839</b>										<b>0.00</b>	<b>0</b>	
CLN84( On 02/05/2023 Spot Bond					0.00000	100.27214				0.00	0	
<b>Total CLN840 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN840</b>										<b>0.00</b>	<b>0</b>	
CLN84' On 20/07/2026 Spot Bond					0.00000	100.73261				0.00	0	
<b>Total CLN841 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN841</b>										<b>0.00</b>	<b>0</b>	
CLN841 On 20/07/2026 Spot Bond					0.00000	100.64197				0.00	0	
<b>Total CLN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN842</b>										<b>0.00</b>	<b>0</b>	
CLN842 On 20/07/2026 Spot Bond					0.00000	98.76200				0.00	0	
<b>Total CLN843 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN843</b>										<b>0.00</b>	<b>0</b>	
CLN843 On 07/09/2026 Spot Bond					0.00000	100.36987				0.00	0	
<b>Total CLN844 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN844</b>										<b>0.00</b>	<b>0</b>	
CLN844 On 02/05/2023 Spot Bond					0.00000	100.30149				0.00	0	
<b>Total CLN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN845</b>										<b>0.00</b>	<b>0</b>	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.28899				0.00	0	
<b>Total CLN846 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN846</b>										<b>0.00</b>	<b>0</b>	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.33542				0.00	0	
<b>Total CLN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN847</b>										<b>0.00</b>	<b>0</b>	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.33542				0.00	0	
<b>Total CLN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN848</b>										<b>0.00</b>	<b>0</b>	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.33507				0.00	0	
<b>Total CLN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN849</b>										<b>0.00</b>	<b>0</b>	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.39008				0.00	0	
<b>Total CLN850 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN850</b>										<b>0.00</b>	<b>0</b>	
CLN850 On 27/09/2028 Spot Bond					0.00000	100.34374				0.00	0	
<b>Total CLN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN851</b>										<b>0.00</b>	<b>0</b>	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.18027				0.00	0	
<b>Total CLN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN852</b>										<b>0.00</b>	<b>0</b>	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.17370				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN853 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN853</b>										<b>0.00</b>	<b>0</b>	
CLN853 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	2,500,000,000	2,500,000,000	
<b>Total CLN854 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN854</b>										<b>0.00</b>	<b>0</b>	
CLN854 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	2,500,000,000	2,500,000,000	
<b>Total CLN855 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN855</b>										<b>0.00</b>	<b>0</b>	
CLN855 On 23/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	2,500,000,000	2,500,000,000	
<b>Total CLN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN856</b>										<b>0.00</b>	<b>0</b>	
CLN856 On 06/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			510,000,000,000,000.00	5,100,000,000	5,000,000,000	
<b>Total CLN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN857</b>										<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			9.30500	103.73549	9.30500	103.70972			0.00	0	0	
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			11.48000	100.62496	11.48000	100.59428			0.00	0	0	
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			10.39500	100.61851	10.39500	100.59065			0.00	0	0	
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	
COT01 On 03/04/2023 Spot Bond			8.77000	102.77156	8.77000	102.74746			0.00	0	0	
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			13.27000	90.79142	13.27000	90.75955			0.00	0	0	
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	
COT03 On 05/06/2028 Spot Bond			11.86000	91.03985	11.86000	91.01119			0.00	0	0	
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	
CPV01 On 30/06/2029 Spot Bond			11.13500	11.13500	11.13500	99.94260			0.00	0	0	
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG8 On 28/09/2023 Spot Bond					0.00000	100.72628				0.00	0	
<b>Total DENG88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG88</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.52232				0.00	0	
<b>Total DENG99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG99</b>										<b>0.00</b>	<b>0</b>	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.91373				0.00	0	
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.01640				0.00	0	600,000,0€
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,0€</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	<b>600,000,0€</b>
DSY03 On 21/11/2024 Spot Bond			10.61000	10.61000	10.61000	101.20167				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.89165				0.00	0	200,000,0€
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,0€</b>
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	<b>200,000,0€</b>
DSY05 On 21/08/2023 Spot Bond					0.00000	101.24860				0.00	0	
<b>Total DSY05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>										<b>0.00</b>	<b>0</b>	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.41610				0.00	0	50,000,0€
<b>Total DSY06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,0€</b>
<b>Total For DSY06</b>										<b>0.00</b>	<b>0</b>	<b>50,000,0€</b>
DSY07 On 21/05/2029 Spot Bond					0.00000	100.42044				0.00	0	
<b>Total DSY07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY07</b>										<b>0.00</b>	<b>0</b>	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.24121				0.00	0	
<b>Total DTF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF001</b>										<b>0.00</b>	<b>0</b>	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.24840				0.00	0	
<b>Total DTF002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF002</b>										<b>0.00</b>	<b>0</b>	
DV23 On 27/02/2023 Spot Bond			8.18500	104.86778	8.18500	104.84454				0.00	0	13,000,0€
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,000,0€</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	<b>13,000,00</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	68.11259	100.00000	67.96018				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	68.11259	100.00000	67.96018				0.00	0	
<b>Total DV23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23/R2023</b>										<b>0.00</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			8.71500	105.34134	8.71500	105.31652				0.00	0	
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.91732	9.69000	103.89016				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.91732	9.69000	103.89016				0.00	0	
<b>Total DV24/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24/R2023</b>										<b>0.00</b>	<b>0</b>	
DV27 On 02/02/2027 Spot Bond			10.81000	99.31673	10.81000	99.28784				0.00	0	
<b>Total DV27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV27</b>										<b>0.00</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			12.03000	95.46146	12.03000	95.43066				0.00	0	
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.08231	10.10000	104.05398				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.08231	10.10000	104.05398				0.00	0	
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	
DVF22t On 29/08/2022 Spot Bond					0.00000	100.80403				0.00	0	
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	
DVF22c On 24/10/2022 Spot Bond					0.00000	99.85240				0.00	0	
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.76792				0.00	0	
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.21026				0.00	0	
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	97.74475				0.00	0	2,000,000,00
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
DVF27 On 02/04/2029 Spot Bond					0.00000	98.88206				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.55403				0.00	0	4,100,000,00
<b>Total DVFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000,00</b>
<b>Total For DVFB24</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000,00</b>
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.47966				0.00	0	
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.09670				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2023 Spot Bond					0.00000	101.09245				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2025 Spot Bond					0.00000	99.32101				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.14934				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.60877				0.00	0	3,300,000,00
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,300,000,00</b>
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	<b>3,300,000,00</b>
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.92460				0.00	0	
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.58169				0.00	0	
<b>Total DVFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC26</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.60118				0.00	0	
<b>Total DVFC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC28</b>										<b>0.00</b>	<b>0</b>	
ECN24 On 14/03/2024 Spot Bond			8.24500	105.90734	8.24500	105.88409				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ECN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN24</b>										<b>0.00</b>	<b>0</b>	
ECN32 On 14/03/2032 Spot Bond			5.39000	114.18188	5.39000	114.14374				0.00	0	
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	
EL037 On 31/01/2037 Spot Bond			5.20000	101.37610	5.20000	101.34251				0.00	0	
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	
EL037/I On 31/01/2037 Spot Bond			2.25000	143.87864	2.25000	143.84248				0.00	0	
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			5.03000	146.40326	5.03000	146.35573		25,150,000,000,000.00		5,000,000,000	5,598,800,00	
<b>Total EL28 SPOT</b>								<b>25,150,000,000,000.00</b>		<b>5,000,000,000</b>	<b>5,598,800,00</b>	
<b>Total For EL28</b>								<b>25,150,000,000,000.00</b>		<b>5,000,000,000</b>	<b>5,598,800,00</b>	
EL29 On 19/11/2029 Spot Bond			3.90200	141.42819	3.90200	141.38653				0.00	0	
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			5.13000	126.95855	5.13000	126.91671				0.00	0	1,342,600,00
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,342,600,00</b>
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	<b>1,342,600,00</b>
EL31 On 02/06/2031 Spot Bond			5.21000	115.38755	5.21000	115.34946				0.00	0	608,000,00
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>608,000,00</b>
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	<b>608,000,00</b>
EL36 On 31/01/2036 Spot Bond			5.17000	103.73171	5.17000	103.69743				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	143.87864	2.25000	143.84248				0.00	0	
<b>Total EL36/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	162.99279				0.00	0	
<b>Total ELN001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN001</b>										<b>0.00</b>	<b>0</b>	
ELN002 On 07/06/2024 Spot Bond					0.00000	160.35707				0.00	0	
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN006 On 09/06/2025 Spot Bond					0.00000	124.42857				0.00	0	
<b>Total ELN006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN006</b>										<b>0.00</b>	<b>0</b>	
ELN007 On 17/06/2025 Spot Bond					0.00000	123.52716				0.00	0	
<b>Total ELN007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN007</b>										<b>0.00</b>	<b>0</b>	
ELN009 On 28/07/2025 Spot Bond					0.00000	120.70799				0.00	0	
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 19/08/2025 Spot Bond					0.00000	112.19224				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN013 On 15/04/2024 Spot Bond					0.00000	108.12772				0.00	0	
<b>Total ELN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN013</b>										<b>0.00</b>	<b>0</b>	
ELN014 On 21/05/2024 Spot Bond					0.00000	109.87274				0.00	0	
<b>Total ELN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN014</b>										<b>0.00</b>	<b>0</b>	
ELN015 On 09/12/2024 Spot Bond					0.00000	90.90274				0.00	0	
<b>Total ELN015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN015</b>										<b>0.00</b>	<b>0</b>	
ELN016 On 17/02/2023 Spot Bond					0.00000	93.22645				0.00	0	
<b>Total ELN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN016</b>										<b>0.00</b>	<b>0</b>	
ELN017 On 08/03/2023 Spot Bond					0.00000	97.71451				0.00	0	
<b>Total ELN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN017</b>										<b>0.00</b>	<b>0</b>	
ELN018 On 12/05/2023 Spot Bond					0.00000	100.45630				0.00	0	
<b>Total ELN018 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ELN018</b>										<b>0.00</b>	<b>0</b>	
ELN015 On 02/04/2027 Spot Bond					0.00000	101.29128				0.00	0	
<b>Total ELN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN019</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			10.92000	100.54380	10.92000	100.51475				0.00	0	
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	
EMM04 On 16/05/2028 Spot Bond			12.93000	12.93000	12.93000	92.46200				0.00	0	
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	
EMM05 On 17/04/2029 Spot Bond			12.98000	12.98000	12.98000	96.47090				0.00	0	666,666,60
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
EMM06 On 23/06/2025 Spot Bond			11.01000	11.01000	11.01000	99.45314				0.00	0	
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			11.01000	11.01000	11.01000	98.97741				0.00	0	
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			12.93000	12.93000	12.93000	68.53053				0.00	0	
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	
EMM08 On 18/06/2030 Spot Bond			12.22000	12.22000	12.22000	96.05828				0.00	0	
<b>Total EMM08P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM08P</b>										<b>0.00</b>	<b>0</b>	
EMM09 On 18/06/2032 Spot Bond			12.93000	12.93000	12.93000	89.56839				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.21406				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.63884				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 13/12/2025 Spot Bond					0.00000	100.55097				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.63709				0.00	0	
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	
EPF019 On 07/11/2022 Spot Bond					0.00000	101.06119				0.00	0	
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF020 On 02/09/2023 Spot Bond					0.00000	100.78755				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 28/05/2024 Spot Bond					0.00000	100.84776				0.00	0	
<b>Total EPF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF022</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 07/09/2026 Spot Bond					0.00000	100.67383				0.00	0	
<b>Total EPF023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF023</b>										<b>0.00</b>	<b>0</b>	
EPF023 On 14/03/2025 Spot Bond					0.00000	100.53420				0.00	0	
<b>Total EPF024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF024</b>										<b>0.00</b>	<b>0</b>	
EPF024 On 10/11/2022 Spot Bond					0.00000	101.00679				0.00	0	
<b>Total EPFC50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC50</b>										<b>0.00</b>	<b>0</b>	
EPFC50 On 14/03/2023 Spot Bond					0.00000	100.49770				0.00	0	
<b>Total EPFC51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC51</b>										<b>0.00</b>	<b>0</b>	
EQT001 On 03/06/2024 Spot Bond					0.00000	101.26061				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 16/04/2025 Spot Bond					0.00000	99.93153				0.00	28,800,000,000	19,400,000,000
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>28,800,000,000</b>	<b>19,400,000,000</b>
<b>Total For EQT004</b>										<b>0.00</b>	<b>28,800,000,000</b>	<b>19,400,000,000</b>
EQT004 On 10/09/2023 Spot Bond					0.00000	101.92037				0.00	0	70,000,000
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT00( On 30/10/2023 Spot Bond					0.00000	101.21063				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
EQT00( On 22/06/2024 Spot Bond					0.00000	100.37872				0.00	0	
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	
EQT00( On 08/10/2024 Spot Bond					0.00000	100.10608				0.00	0	
<b>Total EQT008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT008</b>										<b>0.00</b>	<b>0</b>	
EQT00( On 11/11/2022 Spot Bond					0.00000	101.01006				0.00	0	
<b>Total EQT009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT009</b>										<b>0.00</b>	<b>0</b>	
EQT01( On 12/11/2024 Spot Bond					0.00000	101.36055				0.00	0	
<b>Total EQT010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT010</b>										<b>0.00</b>	<b>0</b>	
ERS3B( On 17/05/2025 Spot Bond					0.00000	100.97855				0.00	0	
<b>Total ERS3B8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B8</b>										<b>0.00</b>	<b>0</b>	
ERS3B( On 17/05/2027 Spot Bond					0.00000	101.02610				0.00	0	
<b>Total ERS3B9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B9</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.00223				0.00	0	
<b>Total ERS3C8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C8</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.04978				0.00	0	
<b>Total ERS3C9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C9</b>										<b>0.00</b>	<b>0</b>	
ERSA2( On 17/08/2022 Spot Bond					0.00000	101.08349				0.00	0	
<b>Total ERSA25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA25</b>										<b>0.00</b>	<b>0</b>	
ERSA2( On 17/08/2022 Spot Bond					0.00000	100.95809				0.00	0	
<b>Total ERSA27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA27</b>										<b>0.00</b>	<b>0</b>	
ERSA2( On 17/08/2023 Spot Bond					0.00000	101.00250				0.00	0	
<b>Total ERSA28 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ERSA28</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.94698				0.00	0	
<b>Total ERSA29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA29</b>										<b>0.00</b>	<b>0</b>	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.99452				0.00	0	
<b>Total ERSA30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA30</b>										<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			7.54500	100.97608	7.54500	105.94418				0.00	0	1,500,000.00
<b>Total ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000.00</b>
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000.00</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	99.73081	10.00000	104.68912				0.00	0	
<b>Total ES23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23/R2023</b>										<b>0.00</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			10.01000	95.63908	10.01000	95.61357				0.00	0	2,646,338.20
<b>Total ES26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,646,338.20</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>2,646,338.20</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	102.21205	7.85000	102.19055				0.00	0	
<b>Total ES26/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26/R186</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			12.60000	72.32471	12.41500	73.16010				0.00	0	2,500,941.60
<b>Total ES33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,941.60</b>
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	<b>2,500,941.60</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	102.47096	7.50000	102.45046				0.00	0	
<b>Total ES33/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33/R209</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			12.99000	70.15105	12.82000	71.01279				0.00	0	1,088,445.70
<b>Total ES42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,088,445.70</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>1,088,445.70</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	101.85934	8.50000	101.83618				0.00	0	
<b>Total ES42/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42/R214</b>										<b>0.00</b>	<b>0</b>	
ETK001 On 03/06/2032 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ETK001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ETK001</b>										<b>0.00</b>	<b>0</b>	
ETK002 On 03/06/2037 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ETK002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ETK002</b>										<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.86429				0.00	0	20,000,00
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.06612				0.00	0	
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.98019				0.00	0	
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.02288				0.00	0	
<b>Total FIFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB16</b>										<b>0.00</b>	<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.99500				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.28392				0.00	0	
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.04644				0.00	0	500,000,00
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.20340				0.00	0	
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG01</b>										<b>0.00</b>	<b>0</b>	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.27980				0.00	0	
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG02</b>										<b>0.00</b>	<b>0</b>	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.94020				0.00	0	
<b>Total FIFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG03</b>										<b>0.00</b>	<b>0</b>	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.99689				0.00	0	
<b>Total FIFG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG04</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.01107			0.00	0	
<b>Total FIFG05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFG05</b>									<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total FRB17/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>									<b>0.00</b>	<b>0</b>	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.95116			0.00	0	820,000,00
<b>Total FRB22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>820,000,00</b>
<b>Total For FRB22</b>									<b>0.00</b>	<b>0</b>	<b>820,000,00</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	101.16991			0.00	0	720,000,00
<b>Total FRB23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>720,000,00</b>
<b>Total For FRB23</b>									<b>0.00</b>	<b>0</b>	<b>720,000,00</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	104.20095			0.00	687,100,000	336,500,00
<b>Total FRB24 SPOT</b>									<b>0.00</b>	<b>687,100,000</b>	<b>336,500,00</b>
<b>Total For FRB24</b>									<b>0.00</b>	<b>687,100,000</b>	<b>336,500,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	104.81157			0.00	36,300,000	507,300,00
<b>Total FRB25 SPOT</b>									<b>0.00</b>	<b>36,300,000</b>	<b>507,300,00</b>
<b>Total For FRB25</b>									<b>0.00</b>	<b>36,300,000</b>	<b>507,300,00</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	101.59546			0.00	0	
<b>Total FRB26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB26</b>									<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			9.59000	103.05699	9.59000	103.03061			0.00	0	
<b>Total FRB27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>									<b>0.00</b>	<b>0</b>	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.20211			0.00	0	
<b>Total FRB28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB28</b>									<b>0.00</b>	<b>0</b>	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.11473			0.00	0	
<b>Total FRB29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB29</b>									<b>0.00</b>	<b>0</b>	
FRB30 On 19/04/2026 Spot Bond			9.51000	97.71176	9.51000	97.68696		271,986,000,000.00		28,600,000	5,000,00
<b>Total FRB30 SPOT</b>								<b>271,986,000,000.00</b>		<b>28,600,000</b>	<b>5,000,00</b>
<b>Total For FRB30</b>								<b>271,986,000,000.00</b>		<b>28,600,000</b>	<b>5,000,00</b>
FRB31 On 24/11/2026 Spot Bond					0.00000	100.93709			0.00	0	
<b>Total FRB31 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For FRB31</b>									<b>0.00</b>	<b>0</b>	
FRBI23 On 07/12/2023 Spot Bond			1.94000	324.68351	1.94000	324.60483			252,200,000,000.00	130,000,000	2,324,000,00
<b>Total FRBI23 SPOT</b>									<b>252,200,000,000.00</b>	<b>130,000,000</b>	<b>2,324,000,00</b>
<b>Total For FRBI23</b>									<b>252,200,000,000.00</b>	<b>130,000,000</b>	<b>2,324,000,00</b>
FRBI25 On 31/01/2025 Spot Bond			2.84500	2.84500	2.84500	161.38789			0.00	0	580,200,00
<b>Total FRBI25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>580,200,00</b>
<b>Total For FRBI25</b>									<b>0.00</b>	<b>0</b>	<b>580,200,00</b>
FRBI28 On 31/03/2028 Spot Bond			3.82000	212.11415	3.82000	212.05199			0.00	0	
<b>Total FRBI28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBI28</b>									<b>0.00</b>	<b>0</b>	
FRBI29 On 31/03/2029 Spot Bond			4.42000	4.42000	4.42000	112.15772			0.00	0	
<b>Total FRBI29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBI29</b>									<b>0.00</b>	<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			5.07500	5.07500	5.07500	225.24850			0.00	0	
<b>Total FRBI33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBI33</b>									<b>0.00</b>	<b>0</b>	
FRBI46 On 31/03/2046 Spot Bond			5.36000	96.33174	5.36000	96.29956			0.00	0	
<b>Total FRBI46 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBI46</b>									<b>0.00</b>	<b>0</b>	
FRBI50 On 31/12/2050 Spot Bond			5.25000	97.41340	5.25000	97.38121			0.00	0	
<b>Total FRBI50 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>									<b>0.00</b>	<b>0</b>	
FRBZ02 On 28/10/2024 Spot Bond			8.81966	8.81966	8.81966	82.32330			0.00	0	
<b>Total FRBZ02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>									<b>0.00</b>	<b>0</b>	
FRBZ03 On 10/12/2024 Spot Bond			8.87924	8.87924	8.87924	81.39979			0.00	0	
<b>Total FRBZ03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>									<b>0.00</b>	<b>0</b>	
FRC169 On 31/01/2025 Spot Bond			4.12000	4.12000	4.12000	156.46542			0.00	0	
<b>Total FRC169 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>									<b>0.00</b>	<b>0</b>	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total FRC178 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>									<b>0.00</b>	<b>0</b>	
FRC180 On 06/08/2023 Spot Bond					0.00000	95.35037			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.30520				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.32510				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.54893				0.00	0	
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.35930				0.00	0	
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.93354				0.00	0	
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.48250				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	119.63050				0.00	0	
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.41779				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.44530				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	117.46645				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28(O)n 20/12/2022 Spot Bond					0.00000	100.42864				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC29(O)n 14/05/2024 Spot Bond					0.00000	101.01124				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC29(O)n 14/05/2024 Spot Bond					0.00000	101.02733				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC29(O)n 20/06/2024 Spot Bond					0.00000	100.85986				0.00	0	100,000,00
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
FRC30(O)n 25/04/2023 Spot Bond					0.00000	102.62556				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC30(O)n 11/11/2024 Spot Bond					0.00000	102.89516				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC30(O)n 31/05/2024 Spot Bond					0.00000	100.95848				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC30(O)n 06/11/2023 Spot Bond					0.00000	102.03617				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC30(O)n 27/02/2023 Spot Bond					0.00000	100.81888				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC30(O)n 31/05/2024 Spot Bond					0.00000	101.99878				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC30(O)n 20/06/2024 Spot Bond					0.00000	100.42080				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC31(O)n 20/12/2024 Spot Bond					0.00000	100.47458				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.51482				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC313 On 13/10/2026 Spot Bond					0.00000	97.29202				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.56426				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.35210				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.46940				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.51455				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.63170				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.47890				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.17809				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.81221				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.22944				0.00	0	
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.84599				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.10514				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC329 On 15/10/2022 Spot Bond					0.00000	99.98291				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.22940				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC335 On 25/04/2023 Spot Bond					0.00000	103.03324				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC337 On 07/12/2023 Spot Bond					0.00000	100.95801				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.29715				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.59748				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.41734				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC343 On 15/10/2022 Spot Bond					0.00000	99.98178				0.00	0	
<b>Total FRC344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC344</b>										<b>0.00</b>	<b>0</b>	
FRC344 On 20/12/2025 Spot Bond					0.00000	100.54801				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.80522				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34(O)n 31/07/2023 Spot Bond					0.00000	101.84032				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC34(O)n 31/07/2023 Spot Bond					0.00000	101.48908				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC35(O)n 31/07/2022 Spot Bond					0.00000	101.31968				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35(O)n 31/08/2023 Spot Bond					0.00000	100.87500				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC35(O)n 02/05/2023 Spot Bond					0.00000	101.81713				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC35(O)n 31/07/2023 Spot Bond					0.00000	101.71817				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC35(O)n 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC35(O)n 31/07/2023 Spot Bond					0.00000	101.57134				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC35(O)n 31/01/2024 Spot Bond					0.00000	101.50265				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC35(O)n 31/01/2024 Spot Bond					0.00000	101.51797				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC35(O)n 14/11/2022 Spot Bond					0.00000	101.25432				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC36(O)n 31/01/2024 Spot Bond					0.00000	101.52700				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.38121				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/03/2023 Spot Bond					0.00000	100.24922				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 01/08/2026 Spot Bond					0.00000	101.17824				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.53786				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/08/2024 Spot Bond					0.00000	101.88614				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 20/06/2026 Spot Bond					0.00000	100.66640				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.92985				0.00	0	
<b>Total FRC368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC368</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.10343				0.00	0	
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.10650				0.00	0	
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.55551				0.00	0	
<b>Total FRC372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC372</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.54895				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.13483				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC374 On 25/04/2023 Spot Bond					0.00000	101.74190				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC375 On 20/06/2026 Spot Bond					0.00000	100.60991				0.00	0	
<b>Total FRC376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC376</b>										<b>0.00</b>	<b>0</b>	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.60673				0.00	0	
<b>Total FRC377 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC377</b>										<b>0.00</b>	<b>0</b>	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.43492				0.00	0	
<b>Total FRC378 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC378</b>										<b>0.00</b>	<b>0</b>	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.46504				0.00	0	
<b>Total FRC379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC379</b>										<b>0.00</b>	<b>0</b>	
FRC379 On 20/12/2026 Spot Bond					0.00000	100.48544				0.00	0	
<b>Total FRC381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC381</b>										<b>0.00</b>	<b>0</b>	
FRC381 On 15/02/2025 Spot Bond					0.00000	100.91437				0.00	0	
<b>Total FRC384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC384</b>										<b>0.00</b>	<b>0</b>	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.91437				0.00	0	
<b>Total FRC385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC385</b>										<b>0.00</b>	<b>0</b>	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.91291				0.00	0	
<b>Total FRC386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC386</b>										<b>0.00</b>	<b>0</b>	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.91291				0.00	0	
<b>Total FRC387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC387</b>										<b>0.00</b>	<b>0</b>	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.66988				0.00	0	
<b>Total FRC388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC388</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC389 On 30/04/2027 Spot Bond					0.00000	101.52246				0.00	0	
<b>Total FRC389 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC389</b>										<b>0.00</b>	<b>0</b>	
FRC390 On 25/04/2023 Spot Bond					0.00000	101.60800				0.00	0	
<b>Total FRC390 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC390</b>										<b>0.00</b>	<b>0</b>	
FRC391 On 28/10/2022 Spot Bond					0.00000	101.26368				0.00	0	
<b>Total FRC391 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC391</b>										<b>0.00</b>	<b>0</b>	
FRC392 On 25/04/2023 Spot Bond					0.00000	102.54791				0.00	0	
<b>Total FRC392 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC392</b>										<b>0.00</b>	<b>0</b>	
FRC393 On 11/11/2024 Spot Bond					0.00000	101.23766				0.00	0	
<b>Total FRC393 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC393</b>										<b>0.00</b>	<b>0</b>	
FRC394 On 27/03/2024 Spot Bond					0.00000	100.36006				0.00	0	
<b>Total FRC394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC394</b>										<b>0.00</b>	<b>0</b>	
FRC395 On 31/01/2027 Spot Bond					0.00000	101.52243				0.00	0	
<b>Total FRC395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC395</b>										<b>0.00</b>	<b>0</b>	
FRC396 On 21/07/2025 Spot Bond					0.00000	101.46669				0.00	0	
<b>Total FRC396 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC396</b>										<b>0.00</b>	<b>0</b>	
FRC397 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	100.31414				0.00	0	
<b>Total FRC397 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC397</b>										<b>0.00</b>	<b>0</b>	
FRC398 On 21/07/2025 Spot Bond					0.00000	101.57699				0.00	0	
<b>Total FRC398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC398</b>										<b>0.00</b>	<b>0</b>	
FRC399 On 21/01/2030 Spot Bond					0.00000	101.85784				0.00	0	
<b>Total FRC399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC399</b>										<b>0.00</b>	<b>0</b>	
FRC400 On 19/01/2027 Spot Bond					0.00000	101.37943				0.00	0	
<b>Total FRC400 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC400</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 19/01/2027 Spot Bond			10.50000	10.50000	10.50000	105.10133				0.00	0	
<b>Total FRC401 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC401</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 20/06/2027 Spot Bond					0.00000	100.65664				0.00	0	
<b>Total FRC402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC402</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 19/05/2026 Spot Bond					0.00000	101.48863				0.00	0	
<b>Total FRC403 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC403</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 19/05/2026 Spot Bond			12.96000	12.96000	12.96000	101.92928				0.00	0	
<b>Total FRC404 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC404</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	105.09122				0.00	0	
<b>Total FRC405 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC405</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 06/07/2027 Spot Bond					0.00000	100.18705				0.00	0	
<b>Total FRC406 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC406</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 13/10/2026 Spot Bond					0.00000	100.02022				0.00	0	
<b>Total FRC407 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC407</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 23/09/2025 Spot Bond					0.00000	100.51627				0.00	0	
<b>Total FRC408 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC408</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	103.38787				0.00	0	
<b>Total FRC409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC409</b>										<b>0.00</b>	<b>0</b>	
FRC41 On 30/04/2027 Spot Bond					0.00000	100.82570				0.00	0	
<b>Total FRC410 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC410</b>										<b>0.00</b>	<b>0</b>	
FRC41 On 30/04/2025 Spot Bond					0.00000	100.71443				0.00	0	
<b>Total FRC411 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC411</b>										<b>0.00</b>	<b>0</b>	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.71510				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC412 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC412</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.74470				0.00	0	
<b>Total FRC413 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC413</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.64132				0.00	0	
<b>Total FRC414 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC414</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 31/05/2025 Spot Bond					0.00000	100.48696				0.00	0	
<b>Total FRC415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC415</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 20/06/2027 Spot Bond					0.00000	94.64785				0.00	0	
<b>Total FRC416 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC416</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.39125				0.00	0	
<b>Total FRC417 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC417</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.39196				0.00	0	
<b>Total FRC418 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC418</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.40402				0.00	0	
<b>Total FRC419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC419</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 30/04/2026 Spot Bond					0.00000	100.31760				0.00	0	
<b>Total FRC420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC420</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.25378				0.00	0	
<b>Total FRC421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC421</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.18635				0.00	0	
<b>Total FRC422 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC422</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.18635				0.00	0	
<b>Total FRC423 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC423</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRC42 On 31/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	5,000,000,000	5,000,000,000
<b>Total FRC424 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For FRC424</b>									<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
FRC425 On 31/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	5,000,000,000	5,000,000,000
<b>Total FRC425 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For FRC425</b>									<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
FRI33 On 28/02/2033 Spot Bond			4.86000	106.00962	4.86000	105.97568			0.00	0	
<b>Total FRI33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRI33</b>									<b>0.00</b>	<b>0</b>	
FRI38 On 31/01/2038 Spot Bond			5.05000	116.13883	5.05000	116.10082			0.00	0	
<b>Total FRI38 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>									<b>0.00</b>	<b>0</b>	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.31868			0.00	0	1,725,000,000
<b>Total FRJ022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,725,000,000</b>
<b>Total For FRJ022</b>									<b>0.00</b>	<b>0</b>	<b>1,725,000,000</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.51528			0.00	0	
<b>Total FRJ23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRJ23</b>									<b>0.00</b>	<b>0</b>	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.44135			0.00	0	500,000,000
<b>Total FRJ24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For FRJ24</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.48460			0.00	0	1,100,000,000
<b>Total FRJ25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
<b>Total For FRJ25</b>									<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.68865			0.00	0	
<b>Total FRJ26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRJ26</b>									<b>0.00</b>	<b>0</b>	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.34523			0.00	2,630,000,000	6,490,000,000
<b>Total FRJ27 SPOT</b>									<b>0.00</b>	<b>2,630,000,000</b>	<b>6,490,000,000</b>
<b>Total For FRJ27</b>									<b>0.00</b>	<b>2,630,000,000</b>	<b>6,490,000,000</b>
FRJ27S On 20/04/2024 Spot Bond					0.00000	101.31775			0.00	0	200,000,000
<b>Total FRJ27S SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For FRJ27S</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.91676			0.00	0	870,000,000
<b>Total FRJ28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>870,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRJ28</b>										0.00	0	870,000,00
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.67248				0.00	0	
<b>Total FRJ29 SPOT</b>										0.00	0	
<b>Total For FRJ29</b>										0.00	0	
FRJ29€ On 20/04/2024 Spot Bond					0.00000	101.35262				0.00	0	
<b>Total FRJ29S SPOT</b>										0.00	0	
<b>Total For FRJ29S</b>										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.37222				0.00	0	
<b>Total FRJ31 SPOT</b>										0.00	0	
<b>Total For FRJ31</b>										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.53800	4.53800	4.53800	104.58702				0.00	0	
<b>Total FRS100 SPOT</b>										0.00	0	
<b>Total For FRS100</b>										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.02000	5.02000	5.02000	116.52456				0.00	0	
<b>Total FRS101 SPOT</b>										0.00	0	
<b>Total For FRS101</b>										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.88602				0.00	0	
<b>Total FRS103 SPOT</b>										0.00	0	
<b>Total For FRS103</b>										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.16000	114.60072	5.16000	114.56288				0.00	0	
<b>Total FRS108 SPOT</b>										0.00	0	
<b>Total For FRS108</b>										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.08000	225.21989	5.08000	225.14632				0.00	0	
<b>Total FRS109 SPOT</b>										0.00	0	
<b>Total For FRS109</b>										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.30000	112.67842	5.30000	112.64079				0.00	0	
<b>Total FRS110 SPOT</b>										0.00	0	
<b>Total For FRS110</b>										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.11000	5.11000	5.11000	224.53449				0.00	0	
<b>Total FRS112 SPOT</b>										0.00	0	
<b>Total For FRS112</b>										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.67000	158.22740	3.67000	158.18149				0.00	0	
<b>Total FRS114 SPOT</b>										0.00	0	
<b>Total For FRS114</b>										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	110.38097	3.70500	110.34887				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			5.10000	115.43663	5.10000	115.39870				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS119 On 07/12/2033 Spot Bond			5.23000	222.18042	5.23000	222.10695				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS120 On 07/12/2033 Spot Bond			5.28000	221.17815	5.28000	221.10472				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 31/01/2025 Spot Bond			3.20000	160.04288	3.20000	159.99851				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 07/12/2033 Spot Bond			5.31000	220.57937	5.31000	220.50598				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 31/01/2038 Spot Bond			5.30000	112.67842	5.30000	112.64079				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/03/2028 Spot Bond			4.43000	205.52154	4.43000	205.45797				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/01/2038 Spot Bond			6.05000	103.01988	6.05000	102.98340				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/03/2028 Spot Bond			4.32000	206.69277	4.32000	206.62946				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS129 On 31/03/2028 Spot Bond			4.38000	206.05298	4.38000	205.98952				0.00	0	754,300,00
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>754,300,00</b>
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	<b>754,300,00</b>
FRS131 On 07/12/2033 Spot Bond			5.82000	210.69125	5.82000	210.61830				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS134 On 31/01/2038 Spot Bond			6.00000	103.63168	6.00000	103.59513				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS135 On 31/01/2038 Spot Bond			5.30000	5.30000	5.30000	112.64079				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/01/2038 Spot Bond			5.28000	111.11768	5.28000	112.91297				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 31/03/2028 Spot Bond			4.19000	208.08687	4.19000	208.02386				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 07/12/2033 Spot Bond			5.59000	215.08340	5.59000	215.01024				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			4.32000	206.69277	4.32000	206.62946				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			4.32000	206.69277	4.32000	206.62946				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/03/2028 Spot Bond			3.72100	213.20683	3.72100	213.14493				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/01/2025 Spot Bond			3.97000	157.08175	3.97000	157.03490				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			4.67000	202.99245	4.67000	202.92839				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/03/2028 Spot Bond			4.71000	202.57443	4.71000	202.51027				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS151 On 31/01/2025 Spot Bond			3.94000	157.19585	3.94000	157.14911				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS151 On 31/03/2028 Spot Bond			4.18500	208.14072	4.18500	208.07770				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS152 On 31/03/2028 Spot Bond			4.72000	4.72000	4.72000	202.40589				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS153 On 01/08/2022 Spot Bond					0.00000	6.73938				0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS170 On 16/10/2022 Spot Bond					0.00000	99.93168				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS171 On 16/10/2024 Spot Bond					0.00000	99.92578				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.43477				0.00	454,800,000	113,700,000
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>454,800,000</b>	<b>113,700,000</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>454,800,000</b>	<b>113,700,000</b>
FRS180 On 27/09/2025 Spot Bond					0.00000	100.32983				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS182 On 16/11/2023 Spot Bond					0.00000	164.81011				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS184 On 23/01/2024 Spot Bond					0.00000	137.66289				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS186 On 23/01/2024 Spot Bond					0.00000	178.47638				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS187 On 19/06/2026 Spot Bond					0.00000	167.02485				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS194 On 05/08/2024 Spot Bond					0.00000	101.06011				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.20341				0.00	521,600,000	130,400,000
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>521,600,000</b>	<b>130,400,000</b>
<b>Total For FRS199</b>										<b>0.00</b>	<b>521,600,000</b>	<b>130,400,000</b>
FRS200 On 12/08/2025 Spot Bond					0.00000	101.07629				0.00	236,000,000	59,000,000
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>236,000,000</b>	<b>59,000,000</b>
<b>Total For FRS200</b>										<b>0.00</b>	<b>236,000,000</b>	<b>59,000,000</b>
FRS200 On 06/08/2025 Spot Bond					0.00000	100.90166				0.00	297,600,000	74,400,000
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>297,600,000</b>	<b>74,400,000</b>
<b>Total For FRS201</b>										<b>0.00</b>	<b>297,600,000</b>	<b>74,400,000</b>
FRS201 On 14/10/2025 Spot Bond					0.00000	99.99985				0.00	284,000,000	71,000,000
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>284,000,000</b>	<b>71,000,000</b>
<b>Total For FRS206</b>										<b>0.00</b>	<b>284,000,000</b>	<b>71,000,000</b>
FRS206 On 18/11/2024 Spot Bond					0.00000	100.92236				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS210 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.38503				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.41734				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS227 On 31/07/2022 Spot Bond					0.00000	102.14524				0.00	0	
<b>Total FRS227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS227</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS230 On 14/08/2027 Spot Bond					0.00000	101.05271				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS235 On 31/03/2032 Spot Bond					0.00000	118.91603				0.00	0	
<b>Total FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS237 On 13/10/2023 Spot Bond					0.00000	106.68488				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS238 On 31/03/2032 Spot Bond					0.00000	104.18166				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.98285				0.00	0	
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	
FRS241 On 12/12/2025 Spot Bond					0.00000	72.83385				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.97453				0.00	0	
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</b>										<b>0.00</b>	<b>0</b>	
FRS243 On 29/12/2025 Spot Bond					0.00000	100.55522				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS244 On 19/01/2024 Spot Bond					0.00000	102.31305				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS248 On 22/02/2024 Spot Bond					0.00000	94.62874				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS253 On 02/03/2024 Spot Bond					0.00000	100.70330				0.00	0	
<b>Total FRS255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS255</b>										<b>0.00</b>	<b>0</b>	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS257 On 23/01/2024 Spot Bond					0.00000	107.89814				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS258 On 25/03/2024 Spot Bond					0.00000	100.44827				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.98517				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS262 On 31/03/2032 Spot Bond					0.00000	100.28969				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS266 On 22/06/2026 Spot Bond					0.00000	109.25499				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.29164				0.00	0	
<b>Total FRS268 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS268</b>										<b>0.00</b>	<b>0</b>	
FRS268 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS269</b>										<b>0.00</b>	<b>0</b>	
FRS269 On 14/07/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS271</b>										<b>0.00</b>	<b>0</b>	
FRS271 On 21/07/2022 Spot Bond					0.00000	99.77847				0.00	0	
<b>Total FRS272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS272</b>										<b>0.00</b>	<b>0</b>	
FRS272 On 31/03/2032 Spot Bond					0.00000	100.29007				0.00	0	
<b>Total FRS273 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS273</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS274 On 18/08/2022 Spot Bond					0.00000	100.86790				0.00	0	
<b>Total FRS274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS274</b>										<b>0.00</b>	<b>0</b>	
FRS276 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS276</b>										<b>0.00</b>	<b>0</b>	
FRS278 On 30/09/2024 Spot Bond					0.00000	100.35553				0.00	0	
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS279 On 21/09/2024 Spot Bond					0.00000	100.55853				0.00	0	
<b>Total FRS279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS279</b>										<b>0.00</b>	<b>0</b>	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.70687				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS281 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS282 On 30/09/2024 Spot Bond					0.00000	100.30556				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS284 On 28/02/2031 Spot Bond			10.80500	10.80500	10.80500	96.33817				0.00	0	
<b>Total FRS284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS284</b>										<b>0.00</b>	<b>0</b>	
FRS285 On 28/02/2031 Spot Bond			10.80500	10.80500	10.80500	96.33817				0.00	0	
<b>Total FRS285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS285</b>										<b>0.00</b>	<b>0</b>	
FRS286 On 25/10/2026 Spot Bond					0.00000	101.35623				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	
FRS288 On 13/11/2023 Spot Bond					0.00000	99.16303				0.00	0	
<b>Total FRS288 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS288</b>										<b>0.00</b>	<b>0</b>	
FRS289 On 31/01/2030 Spot Bond			12.12900	12.12900	12.12900	91.04646				0.00	0	
<b>Total FRS289 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS289</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 12/02/2024 Spot Bond					0.00000	91.29242				0.00	0	
<b>Total FRS291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS291</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 20/01/2023 Spot Bond					0.00000	87.88003				0.00	0	
<b>Total FRS292 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS292</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 26/01/2023 Spot Bond					0.00000	92.54866				0.00	0	
<b>Total FRS293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS293</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS295 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS295</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS296</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS297</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 09/05/2025 Spot Bond					0.00000	99.13972				0.00	0	
<b>Total FRS298 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS298</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 12/05/2023 Spot Bond					0.00000	99.69872				0.00	0	
<b>Total FRS299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS299</b>										<b>0.00</b>	<b>0</b>	
FRS30 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS300</b>										<b>0.00</b>	<b>0</b>	
FRS30 On 16/05/2027 Spot Bond					0.00000	101.00948				0.00	0	
<b>Total FRS301 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS301</b>										<b>0.00</b>	<b>0</b>	
FRS30 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS302</b>										<b>0.00</b>	<b>0</b>	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS303</b>										<b>0.00</b>	<b>0</b>	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS304 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS304</b>										<b>0.00</b>	<b>0</b>	
FRS304 On 06/07/2023 Spot Bond					0.00000	100.15284				0.00	0	
<b>Total FRS305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS305</b>										<b>0.00</b>	<b>0</b>	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.52927				0.00	0	
<b>Total FRS306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS306</b>										<b>0.00</b>	<b>0</b>	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS307 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS307</b>										<b>0.00</b>	<b>0</b>	
FRS307 On 31/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS308</b>										<b>0.00</b>	<b>0</b>	
FRS308 On 13/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		100,000,000,000.00		1,000,000,000	1,000,000,000	
<b>Total FRS309 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For FRS309</b>										<b>10,000,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
FRS36 On 07/12/2023 Spot Bond			1.65000	1.65000	1.65000	325.87639				0.00	0	
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			1.38000	327.14081	1.38000	327.06649				0.00	0	
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	
FRS43 On 07/12/2023 Spot Bond			1.39000	1.39000	1.39000	327.02232				0.00	0	
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.17982				0.00	0	
<b>Total FRS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS62</b>										<b>0.00</b>	<b>0</b>	
FRS64 On 26/01/2042 Spot Bond			5.00000	107.14325	5.00000	107.10831				0.00	0	
<b>Total FRS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS64</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS81 On 30/10/2042 Spot Bond			4.60000	69.67782	4.60000	112.62747			0.00	0	
<b>Total FRS81 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS81</b>									<b>0.00</b>	<b>0</b>	
FRS85 On 31/01/2025 Spot Bond			3.09000	3.09000	3.09000	160.42745			0.00	0	
<b>Total FRS85 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS85</b>									<b>0.00</b>	<b>0</b>	
FRS87 On 31/01/2025 Spot Bond			3.37000	3.37000	3.37000	159.33835			0.00	0	
<b>Total FRS87 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS87</b>									<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			2.45000	2.45000	2.45000	322.38522			0.00	0	
<b>Total FRS90 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS90</b>									<b>0.00</b>	<b>0</b>	
FRX23 On 28/02/2023 Spot Bond			7.47500	7.47500	7.47500	103.01671			0.00	0	
<b>Total FRX23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX23</b>									<b>0.00</b>	<b>0</b>	
FRX24 On 10/12/2024 Spot Bond			8.75000	105.26386	8.75000	105.23923			0.00	0	17,000,00
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>17,000,00</b>
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	<b>17,000,00</b>
FRX25 On 26/07/2025 Spot Bond			8.76000	107.15853	8.76000	107.13315		69,554,400,000,000.00	7,940,000,000	3,970,000,00	
<b>Total FRX25 SPOT</b>								<b>69,554,400,000,000.00</b>	<b>7,940,000,000</b>	<b>3,970,000,00</b>	
<b>Total For FRX25</b>								<b>69,554,400,000,000.00</b>	<b>7,940,000,000</b>	<b>3,970,000,00</b>	
FRX26 On 01/10/2026 Spot Bond			9.62000	102.29033	9.62000	102.26407			0.00	0	18,822,00
<b>Total FRX26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>18,822,00</b>
<b>Total For FRX26</b>									<b>0.00</b>	<b>0</b>	<b>18,822,00</b>
FRX27 On 07/03/2027 Spot Bond			9.63000	105.63370	9.63000	105.60671		16,178,400,000,000.00	1,680,000,000	840,000,00	
<b>Total FRX27 SPOT</b>								<b>16,178,400,000,000.00</b>	<b>1,680,000,000</b>	<b>840,000,00</b>	
<b>Total For FRX27</b>								<b>16,178,400,000,000.00</b>	<b>1,680,000,000</b>	<b>840,000,00</b>	
FRX28 On 26/07/2028 Spot Bond			9.52000	107.45124	9.52000	107.42364		5,331,200,000,000.00	560,000,000	280,000,00	
<b>Total FRX28 SPOT</b>								<b>5,331,200,000,000.00</b>	<b>560,000,000</b>	<b>280,000,00</b>	
<b>Total For FRX28</b>								<b>5,331,200,000,000.00</b>	<b>560,000,000</b>	<b>280,000,00</b>	
FRX30 On 31/01/2030 Spot Bond			10.56000	100.29247	10.56000	100.26397		73,286,400,000,000.00	6,940,000,000	3,470,000,00	
<b>Total FRX30 SPOT</b>								<b>73,286,400,000,000.00</b>	<b>6,940,000,000</b>	<b>3,470,000,00</b>	
<b>Total For FRX30</b>								<b>73,286,400,000,000.00</b>	<b>6,940,000,000</b>	<b>3,470,000,00</b>	
FRX31 On 21/02/2031 Spot Bond			11.04000	95.34352	11.04000	95.31522			0.00	0	
<b>Total FRX31 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For FRX31</b>									<b>0.00</b>	<b>0</b>	
FRX32 On 31/03/2032 Spot Bond			11.06000	99.84633	11.06000	99.81697			19,686,800,000,000.00	1,780,000,000	890,000,000
<b>Total FRX32 SPOT</b>									<b>19,686,800,000,000.00</b>	<b>1,780,000,000</b>	<b>890,000,000</b>
<b>Total For FRX32</b>									<b>19,686,800,000,000.00</b>	<b>1,780,000,000</b>	<b>890,000,000</b>
FRX45 On 14/04/2045 Spot Bond			12.04500	70.74660	12.04500	70.72399			0.00	0	
<b>Total FRX45 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>									<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.16428			0.00	0	
<b>Total FS6A3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS6A3</b>									<b>0.00</b>	<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.93237			0.00	0	
<b>Total FS6B1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>									<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.89490			0.00	0	
<b>Total FS7A2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>									<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.92035			0.00	0	
<b>Total FS7A3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>									<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.92783			0.00	0	
<b>Total FS7B1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS7B1</b>									<b>0.00</b>	<b>0</b>	
FST3A2 On 20/10/2024 Spot Bond					0.00000	101.20152			0.00	0	
<b>Total FST3A2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FST3A2</b>									<b>0.00</b>	<b>0</b>	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.27134			0.00	0	
<b>Total FST3A3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FST3A3</b>									<b>0.00</b>	<b>0</b>	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.30622			0.00	0	
<b>Total FST3A4 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FST3A4</b>									<b>0.00</b>	<b>0</b>	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.32489			0.00	428,200,000	214,100,000
<b>Total GBL05 SPOT</b>									<b>0.00</b>	<b>428,200,000</b>	<b>214,100,000</b>
<b>Total For GBL05</b>									<b>0.00</b>	<b>428,200,000</b>	<b>214,100,000</b>
GBL06 On 21/06/2024 Spot Bond					0.00000	100.83605			0.00	0	20,000,000,000



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.93300				0.00	0	
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.06596				0.00	240,000,000	120,000,000
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
<b>Total For GH5A21</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.86094				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.88759				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.18361				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			4.02000	116.11732	4.02000	116.08268				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.95905				0.00	0	
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	
GRT17 On 17/10/2023 Spot Bond			7.81400	105.18955	7.81400	105.16752				0.00	0	
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.12715				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			8.02000	105.50260	8.02000	105.47993				0.00	0	
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.94269				0.00	0	
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT23 On 16/10/2024 Spot Bond					0.00000	100.85091				0.00	0	
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.83127				0.00	60,000,000	30,000,000
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For GRT24G</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
GRT25 On 09/03/2025 Spot Bond					0.00000	101.58028				0.00	0	
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.28835				0.00	0	12,300,000,000
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,300,000,000</b>
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	<b>12,300,000,000</b>
GRT27 On 28/09/2023 Spot Bond					0.00000	100.28675				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.60844				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.37471				0.00	0	
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.76203				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.03216				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	99.11342				0.00	0	1,000,000,000
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
GRT34 On 18/04/2029 Spot Bond					0.00000	97.86032				0.00	17,400,000,000	8,700,000,000
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>17,400,000,000</b>	<b>8,700,000,000</b>
<b>Total For GRT34</b>										<b>0.00</b>	<b>17,400,000,000</b>	<b>8,700,000,000</b>
GRT36 On 27/06/2024 Spot Bond					0.00000	100.34027				0.00	138,000,000	69,000,000
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>138,000,000</b>	<b>69,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For GRT36</b>										0.00	138,000,000	69,000,000
GRT38 On 31/03/2026 Spot Bond					0.00000	100.24075				0.00	0	
<b>Total GRT38 SPOT</b>										0.00	0	
<b>Total For GRT38</b>										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.15744				0.00	0	
<b>Total GRT39 SPOT</b>										0.00	0	
<b>Total For GRT39</b>										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.96535				0.00	0	
<b>Total GRT40 SPOT</b>										0.00	0	
<b>Total For GRT40</b>										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.70105				0.00	0	
<b>Total GRT41 SPOT</b>										0.00	0	
<b>Total For GRT41</b>										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.96824				0.00	5,100,000,000	5,100,000,000
<b>Total GRT42 SPOT</b>										0.00	5,100,000,000	5,100,000,000
<b>Total For GRT42</b>										0.00	5,100,000,000	5,100,000,000
GRT45 On 24/06/2023 Spot Bond					0.00000	101.28279				0.00	0	
<b>Total GRT45 SPOT</b>										0.00	0	
<b>Total For GRT45</b>										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.52130				0.00	0	
<b>Total GRT47 SPOT</b>										0.00	0	
<b>Total For GRT47</b>										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.16950				0.00	0	
<b>Total GRT48 SPOT</b>										0.00	0	
<b>Total For GRT48</b>										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.55246				0.00	0	
<b>Total GRT49 SPOT</b>										0.00	0	
<b>Total For GRT49</b>										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.57736				0.00	0	
<b>Total GRT50 SPOT</b>										0.00	0	
<b>Total For GRT50</b>										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.87343				0.00	0	
<b>Total H10T1 SPOT</b>										0.00	0	
<b>Total For H10T1</b>										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.29613				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.59094				0.00	0	
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T4</b>										<b>0.00</b>	<b>0</b>	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.93891				0.00	0	
<b>Total H12T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T2</b>										<b>0.00</b>	<b>0</b>	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.41195				0.00	0	
<b>Total H12T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T3</b>										<b>0.00</b>	<b>0</b>	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.24221				0.00	0	
<b>Total H12T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T4</b>										<b>0.00</b>	<b>0</b>	
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.74699				0.00	0	
<b>Total HC5T5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T5</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.17835				0.00	0	100,000,00
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
HILB09 On 29/03/2025 Spot Bond					0.00000	99.13528				0.00	0	20,000,00
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
HILB11 On 15/03/2024 Spot Bond					0.00000	100.66600				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.58471				0.00	0	
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB12</b>										<b>0.00</b>	<b>0</b>	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.24141				0.00	0	
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.23768				0.00	0	
<b>Total HPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF13</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HPF14 On 31/03/2024 Spot Bond					0.00000	100.25461				0.00	0	
<b>Total HPF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF14</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2023 Spot Bond			2.24000	323.37762	2.24000	323.29663				0.00	0	4,654,600,00
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,654,600,00</b>
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	<b>4,654,600,00</b>
HWAY2 On 07/12/2024 Spot Bond			2.44000	2.44000	2.44000	331.37044				0.00	0	1,450,000,00
<b>Total HWAY24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,450,000,00</b>
<b>Total For HWAY24</b>										<b>0.00</b>	<b>0</b>	<b>1,450,000,00</b>
HWAY3 On 28/08/2030 Spot Bond			11.22000	99.41620	11.22000	99.38623				0.00	0	
<b>Total HWAY30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY30</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/02/2033 Spot Bond			5.01000	78.30488	5.01000	107.30301		50,100,000,000,000.00		10,000,000,000		
<b>Total HWAY33 SPOT</b>								<b>50,100,000,000,000.00</b>		<b>10,000,000,000</b>		
<b>Total For HWAY33</b>								<b>50,100,000,000,000.00</b>		<b>10,000,000,000</b>		
HWAY3 On 31/07/2034 Spot Bond			12.23500	85.64456	12.23500	85.61646				0.00	0	4,078,861,90
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,078,861,90</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>4,078,861,90</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.39170	100.00000	13.36173				0.00	0	
<b>Total HWAY34/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			12.26500	84.82611	12.26500	84.79821				0.00	0	5,090,000,00
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,090,000,00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>5,090,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.38881	100.00000	13.35884				0.00	0	
<b>Total HWAY35/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY35/R209</b>										<b>0.00</b>	<b>0</b>	
HWF11 On 15/07/2022 Spot Bond					0.00000	99.98660				0.00	0	15,830,000,00
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,830,000,00</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>0</b>	<b>15,830,000,00</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	101.25103				0.00	0	
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWF12</b>										<b>0.00</b>	<b>0</b>	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.76820				0.00	0	
<b>Total HWF13 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For HWF13</b>									<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Spot Bond			2.51500	162.73477	2.52000	162.67281		222,104,213,100,500.00	1,281,154,756,700	634,227,696,00	
<b>Total I2025 SPOT</b>								<b>2,104,213,100,500.00</b>	<b>281,154,756,700</b>	<b>634,227,696,00</b>	
<b>Total For I2025</b>								<b>2,104,213,100,500.00</b>	<b>281,154,756,700</b>	<b>634,227,696,00</b>	
I2029 On 31/03/2029 Spot Bond			3.55000	118.35256	3.55000	118.31874		085,338,660,000,000.00	305,729,200,000	204,504,327,80	
<b>Total I2029 SPOT</b>								<b>15,338,660,000,000.00</b>	<b>305,729,200,000</b>	<b>204,504,327,80</b>	
<b>Total For I2029</b>								<b>15,338,660,000,000.00</b>	<b>305,729,200,000</b>	<b>204,504,327,80</b>	
I2033 On 28/02/2033 Spot Bond			4.30500	111.57775	4.36000	110.97730		930,227,003,810,000.00	448,368,642,000	467,551,141,10	
<b>Total I2033 SPOT</b>								<b>10,227,003,810,000.00</b>	<b>448,368,642,000</b>	<b>467,551,141,10</b>	
<b>Total For I2033</b>								<b>10,227,003,810,000.00</b>	<b>448,368,642,000</b>	<b>467,551,141,10</b>	
I2038 On 31/01/2038 Spot Bond			4.33000	126.84060	4.40000	125.71098		208,193,761,000,000.00	48,081,700,000	400,698,137,10	
<b>Total I2038 SPOT</b>								<b>18,193,761,000,000.00</b>	<b>48,081,700,000</b>	<b>400,698,137,10</b>	
<b>Total For I2038</b>								<b>18,193,761,000,000.00</b>	<b>48,081,700,000</b>	<b>400,698,137,10</b>	
I2046 On 31/03/2046 Spot Bond			4.35000	113.16501	4.36000	112.94565		185,475,848,970,000.00	42,638,126,200	441,277,932,10	
<b>Total I2046 SPOT</b>								<b>15,475,848,970,000.00</b>	<b>42,638,126,200</b>	<b>441,277,932,10</b>	
<b>Total For I2046</b>								<b>15,475,848,970,000.00</b>	<b>42,638,126,200</b>	<b>441,277,932,10</b>	
I2050 On 31/12/2050 Spot Bond			4.34000	114.53164	4.35000	114.28734		171,858,131,452,000.00	39,598,647,800	522,688,087,20	
<b>Total I2050 SPOT</b>								<b>1,858,131,452,000.00</b>	<b>39,598,647,800</b>	<b>522,688,087,20</b>	
<b>Total For I2050</b>								<b>1,858,131,452,000.00</b>	<b>39,598,647,800</b>	<b>522,688,087,20</b>	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.98364		0.00	0	0	
<b>Total IBG01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBG01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBG02 On 07/02/2027 Spot Bond					0.00000	101.01958		0.00	0	0	
<b>Total IBG02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBG02</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL109 On 07/12/2023 Spot Bond			2.11000	323.94263	2.11000	323.86261		0.00	0	0	
<b>Total IBL109 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL109</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.29222		0.00	0	0	
<b>Total IBL115 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL115</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.06277		0.00	0	0	
<b>Total IBL124 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL124</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL130 On 22/07/2022 Spot Bond					0.00000	99.87274		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
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.03336				0.00	0	
<b>Total IBL132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL132</b>										<b>0.00</b>	<b>0</b>	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.54262				0.00	0	
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL133</b>										<b>0.00</b>	<b>0</b>	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.03752				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.93339				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.24258				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.65335				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.57778				0.00	311,200,000	77,800,00
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>311,200,000</b>	<b>77,800,00</b>
<b>Total For IBL138</b>										<b>0.00</b>	<b>311,200,000</b>	<b>77,800,00</b>
IBL141 On 20/02/2023 Spot Bond					0.00000	100.90164				0.00	0	
<b>Total IBL141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL141</b>										<b>0.00</b>	<b>0</b>	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.42734				0.00	554,400,000	138,600,00
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>554,400,000</b>	<b>138,600,00</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>554,400,000</b>	<b>138,600,00</b>
IBL147 On 03/07/2025 Spot Bond					0.00000	100.18883				0.00	0	
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.77537				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL149 On 25/08/2025 Spot Bond					0.00000	100.80253				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
<b>Total IBL150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL150</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.81101				0.00	0	
<b>Total IBL154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL154</b>										<b>0.00</b>	<b>0</b>	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.89344				0.00	0	
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.16721				0.00	0	
<b>Total IBL159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL159</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.20576				0.00	0	
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL160</b>										<b>0.00</b>	<b>0</b>	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.47581				0.00	0	
<b>Total IBL161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL161</b>										<b>0.00</b>	<b>0</b>	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.01546				0.00	0	
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL162</b>										<b>0.00</b>	<b>0</b>	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.01603				0.00	0	
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.11226				0.00	0	500,000,0€
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
IBL168 On 18/05/2026 Spot Bond					0.00000	100.95516				0.00	0	
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.05906				0.00	0	
<b>Total IBL177 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL177</b>										<b>0.00</b>	<b>0</b>	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.91809				0.00	0	
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL178</b>										<b>0.00</b>	<b>0</b>	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.81947				0.00	0	
<b>Total IBL181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL181</b>										<b>0.00</b>	<b>0</b>	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.04850				0.00	0	
<b>Total IBL182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL182</b>										<b>0.00</b>	<b>0</b>	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.54246				0.00	0	
<b>Total IBL190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL190</b>										<b>0.00</b>	<b>0</b>	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.55860				0.00	0	790,000,00
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>790,000,00</b>
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	<b>790,000,00</b>
IBL192 On 08/10/2026 Spot Bond					0.00000	100.10125				0.00	0	
<b>Total IBL192 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL192</b>										<b>0.00</b>	<b>0</b>	
IBL193 On 20/10/2022 Spot Bond					0.00000	99.88265				0.00	0	
<b>Total IBL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL193</b>										<b>0.00</b>	<b>0</b>	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.26453				0.00	0	
<b>Total IBL196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL196</b>										<b>0.00</b>	<b>0</b>	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.09599				0.00	0	
<b>Total IBL197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL197</b>										<b>0.00</b>	<b>0</b>	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.08070				0.00	0	
<b>Total IBL199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL199</b>										<b>0.00</b>	<b>0</b>	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.67940				0.00	0	
<b>Total IBL200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL200</b>										<b>0.00</b>	<b>0</b>	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.69937				0.00	0	990,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>990,000,00</b>
<b>Total For IBL201</b>										<b>0.00</b>	<b>0</b>	<b>990,000,00</b>
IBL202 On 02/12/2022 Spot Bond					0.00000	99.95897				0.00	0	
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.67299				0.00	0	
<b>Total IBL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL203</b>										<b>0.00</b>	<b>0</b>	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.64486				0.00	0	
<b>Total IBL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL204</b>										<b>0.00</b>	<b>0</b>	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.55089				0.00	0	
<b>Total IBL205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL205</b>										<b>0.00</b>	<b>0</b>	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.61669				0.00	0	
<b>Total IBL206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL206</b>										<b>0.00</b>	<b>0</b>	
IBL207 On 31/01/2023 Spot Bond					0.00000	101.07157				0.00	0	
<b>Total IBL207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL207</b>										<b>0.00</b>	<b>0</b>	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.19510				0.00	0	
<b>Total IBL208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL208</b>										<b>0.00</b>	<b>0</b>	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.88585				0.00	0	
<b>Total IBL210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL210</b>										<b>0.00</b>	<b>0</b>	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.79746				0.00	0	
<b>Total IBL211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL211</b>										<b>0.00</b>	<b>0</b>	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.79746				0.00	0	
<b>Total IBL212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL212</b>										<b>0.00</b>	<b>0</b>	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.79746				0.00	0	
<b>Total IBL213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL213</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL214 On 22/08/2022 Spot Bond					0.00000	100.79746				0.00	0	
<b>Total IBL214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL214</b>										<b>0.00</b>	<b>0</b>	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.55075				0.00	0	
<b>Total IBL215 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL215</b>										<b>0.00</b>	<b>0</b>	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.43156				0.00	0	
<b>Total IBL216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL216</b>										<b>0.00</b>	<b>0</b>	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.39088				0.00	0	
<b>Total IBL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL217</b>										<b>0.00</b>	<b>0</b>	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.23831				0.00	0	
<b>Total IBL218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL218</b>										<b>0.00</b>	<b>0</b>	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.25283				0.00	0	
<b>Total IBL219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL219</b>										<b>0.00</b>	<b>0</b>	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.26793				0.00	0	
<b>Total IBL220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL220</b>										<b>0.00</b>	<b>0</b>	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.04847				0.00	0	
<b>Total IBL221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL221</b>										<b>0.00</b>	<b>0</b>	
IBL222 On 13/05/2025 Spot Bond			8.05000	8.05000	8.05000	101.33855			161,000,000,000.00	20,000,000	10,000,000	
<b>Total IBL222 SPOT</b>									<b>161,000,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>	
<b>Total For IBL222</b>									<b>161,000,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.13339				0.00	0	
<b>Total IBL223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL223</b>										<b>0.00</b>	<b>0</b>	
IBL224 On 17/05/2025 Spot Bond			8.40000	8.40000	8.40000	101.30531				0.00	0	
<b>Total IBL224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL224</b>										<b>0.00</b>	<b>0</b>	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.83651				0.00	0	300,000,000
<b>Total IBL225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL225</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
IBL226 On 25/05/2023 Spot Bond					0.00000	99.44300				0.00	0	510,000,00
<b>Total IBL226 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>510,000,00</b>
<b>Total For IBL226</b>										<b>0.00</b>	<b>0</b>	<b>510,000,00</b>
IBL227 On 25/05/2027 Spot Bond					0.00000	94.76709				0.00	0	
<b>Total IBL227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL227</b>										<b>0.00</b>	<b>0</b>	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.64666				0.00	0	
<b>Total IBL228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL228</b>										<b>0.00</b>	<b>0</b>	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.56135				0.00	0	
<b>Total IBL229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL229</b>										<b>0.00</b>	<b>0</b>	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.57794				0.00	0	
<b>Total IBL230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL230</b>										<b>0.00</b>	<b>0</b>	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.40788				0.00	0	
<b>Total IBL231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL231</b>										<b>0.00</b>	<b>0</b>	
IBL232 On 24/06/2025 Spot Bond			8.95000	8.95000	8.95000	100.47959				0.00	0	
<b>Total IBL232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL232</b>										<b>0.00</b>	<b>0</b>	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.26612				0.00	0	
<b>Total IBL233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL233</b>										<b>0.00</b>	<b>0</b>	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.27632				0.00	0	
<b>Total IBL234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL234</b>										<b>0.00</b>	<b>0</b>	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total IBL235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL235</b>										<b>0.00</b>	<b>0</b>	
IBL236 On 06/07/2024 Spot Bond					0.00000	100.21516				0.00	0	
<b>Total IBL236 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL236</b>										<b>0.00</b>	<b>0</b>	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.15953				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL237</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			8.35500	106.95394	8.35500	106.92977				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL78 On 25/11/2022 Spot Bond			6.72500	102.50562	6.72500	102.48719				0.00	0	
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.05521				0.00	0	
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	
IDCG06 On 24/11/2024 Spot Bond			10.05000	100.29851	10.05000	100.27179				0.00	0	1,000,000,0€
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,0€</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,0€</b>
IDCG08 On 13/05/2030 Spot Bond			11.53000	100.60269	11.53000	100.52195				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			10.63000	101.74092	10.63000	101.71213				0.00	0	
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.91040				0.00	0	
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.36268				0.00	0	500,000,0€
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.95425				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.07907				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.21664				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	

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	100.48993				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.80895				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.70476				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.50457				0.00	0	
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			9.36000	99.46855	9.36000	99.44369				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.94208				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.51815				0.00	0	
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	102.99503				0.00	0	700,000,0€
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,0€</b>
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	<b>700,000,0€</b>
INLV07 On 09/03/2026 Spot Bond					0.00000	100.66861				0.00	0	420,000,0€
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>420,000,0€</b>
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	<b>420,000,0€</b>
INLV08 On 12/06/2026 Spot Bond					0.00000	104.89459				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.79904				0.00	0	
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV09</b>										<b>0.00</b>	<b>0</b>	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.90908				0.00	0	
<b>Total INLV10 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For INLV10</b>									<b>0.00</b>	<b>0</b>	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.40563			0.00	0	
<b>Total INLV11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For INLV11</b>									<b>0.00</b>	<b>0</b>	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.32184			0.00	180,000,000	90,000,000
<b>Total INLV12 SPOT</b>									<b>0.00</b>	<b>180,000,000</b>	<b>90,000,000</b>
<b>Total For INLV12</b>									<b>0.00</b>	<b>180,000,000</b>	<b>90,000,000</b>
IPF19 On 22/12/2022 Spot Bond					0.00000	100.38789			0.00	0	
<b>Total IPF19 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF19</b>									<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.14597			0.00	0	
<b>Total IPF24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF24</b>									<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	99.98280			0.00	0	
<b>Total IPF25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>									<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.07481			0.00	0	
<b>Total IPF26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>									<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.09250			0.00	0	
<b>Total IPF27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF27</b>									<b>0.00</b>	<b>0</b>	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.64076			0.00	0	
<b>Total IPF30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>									<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.07369			0.00	0	
<b>Total IPF31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>									<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.23978			0.00	0	
<b>Total IPF32 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF32</b>									<b>0.00</b>	<b>0</b>	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.54777			0.00	0	
<b>Total IPF33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF33</b>									<b>0.00</b>	<b>0</b>	
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.88151			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IPFC38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC38</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.16046				0.00	0	
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	
IV019 On 31/03/2028 Spot Bond			4.98000	199.77849	4.98000	199.71378				0.00	0	96,000,00
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>96,000,00</b>
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	<b>96,000,00</b>
IV050 On 26/06/2024 Spot Bond					0.00000	103.74892				0.00	0	
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			4.88000	200.80882	4.88000	200.74429				0.00	0	
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.14617				0.00	0	
<b>Total IVC116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC116</b>										<b>0.00</b>	<b>0</b>	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC134</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.25579				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.95159				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.05679				0.00	0	
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.66832				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.81555				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.90291				0.00	0	
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.68390				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.01856				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.97756				0.00	0	
<b>Total IVC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC181</b>										<b>0.00</b>	<b>0</b>	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.46156	7.40000	100.44183				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.07915				0.00	0	
<b>Total IVC188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC188</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.14539				0.00	0	
<b>Total IVC190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC190</b>										<b>0.00</b>	<b>0</b>	
IVC194 On 31/07/2022 Spot Bond			7.23000	103.28765	7.23000	103.26726				0.00	0	
<b>Total IVC194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC194</b>										<b>0.00</b>	<b>0</b>	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.23127				0.00	0	
<b>Total IVC198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC198</b>										<b>0.00</b>	<b>0</b>	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.73940	7.45000	102.71864				0.00	0	
<b>Total IVC200 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IVC200</b>										<b>0.00</b>	<b>0</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.71743				0.00	0	
<b>Total IVC201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC201</b>										<b>0.00</b>	<b>0</b>	
IVC202 On 31/08/2022 Spot Bond			7.39000	102.71755	7.39000	102.69695				0.00	0	
<b>Total IVC202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC202</b>										<b>0.00</b>	<b>0</b>	
IVC203 On 14/10/2022 Spot Bond					0.00000	99.99995				0.00	0	
<b>Total IVC203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC203</b>										<b>0.00</b>	<b>0</b>	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.87433				0.00	0	
<b>Total IVC204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC204</b>										<b>0.00</b>	<b>0</b>	
IVC205 On 29/07/2022 Spot Bond					0.00000	101.12466				0.00	0	
<b>Total IVC205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC205</b>										<b>0.00</b>	<b>0</b>	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	100.72694				0.00	0	
<b>Total IVC206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC206</b>										<b>0.00</b>	<b>0</b>	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.64894				0.00	0	
<b>Total IVC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC208</b>										<b>0.00</b>	<b>0</b>	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.39485				0.00	0	
<b>Total IVC209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC209</b>										<b>0.00</b>	<b>0</b>	
IVC210 On 28/01/2024 Spot Bond					0.00000	101.26042				0.00	0	
<b>Total IVC210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC210</b>										<b>0.00</b>	<b>0</b>	
IVC211 On 21/02/2023 Spot Bond			7.58500	7.58500	7.58500	102.21988				0.00	0	
<b>Total IVC211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC211</b>										<b>0.00</b>	<b>0</b>	
IVC212 On 27/02/2023 Spot Bond			8.28500	8.28500	8.28500	100.99945				0.00	0	
<b>Total IVC212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC212</b>										<b>0.00</b>	<b>0</b>	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.28394				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC213</b>										<b>0.00</b>	<b>0</b>	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.27641				0.00	0	
<b>Total IVC214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC214</b>										<b>0.00</b>	<b>0</b>	
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	101.83525				0.00	0	
<b>Total IVC215 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC215</b>										<b>0.00</b>	<b>0</b>	
IVC216 On 22/04/2025 Spot Bond			8.45000	101.91765	8.45000	101.89461				0.00	0	
<b>Total IVC216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC216</b>										<b>0.00</b>	<b>0</b>	
IVC217 On 02/05/2023 Spot Bond			7.20000	100.55959	7.20000	100.69007				0.00	0	
<b>Total IVC217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC217</b>										<b>0.00</b>	<b>0</b>	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.11853				0.00	0	
<b>Total IVC221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC221</b>										<b>0.00</b>	<b>0</b>	
IVZ094 On 14/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.95523				0.00	0	
<b>Total IVZ094 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ094</b>										<b>0.00</b>	<b>0</b>	
IVZ096 On 21/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.85091				0.00	0	
<b>Total IVZ096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ096</b>										<b>0.00</b>	<b>0</b>	
IVZ097 On 04/08/2022 Spot Bond			5.45000	5.45000	5.45000	99.77653				0.00	0	
<b>Total IVZ097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ097</b>										<b>0.00</b>	<b>0</b>	
IVZ099 On 01/09/2022 Spot Bond			5.45000	5.45000	5.45000	99.74681				0.00	0	
<b>Total IVZ099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ099</b>										<b>0.00</b>	<b>0</b>	
IVZ101 On 04/10/2022 Spot Bond			5.45000	5.45000	5.45000	99.64292				0.00	0	
<b>Total IVZ101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ101</b>										<b>0.00</b>	<b>0</b>	
IVZ102 On 26/07/2022 Spot Bond			5.55000	5.55000	5.55000	99.21552				0.00	0	
<b>Total IVZ102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ102</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ103 On 28/07/2022 Spot Bond			5.60000	5.60000	5.60000	98.71268				0.00	0	
<b>Total IVZ103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ103</b>										<b>0.00</b>	<b>0</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.51823				0.00	0	
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.02158				0.00	0	9,900,000,00
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,900,000,00</b>
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	<b>9,900,000,00</b>
KAP014 On 19/07/2024 Spot Bond					0.00000	99.91478				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.94398				0.00	0	
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP017 On 19/10/2023 Spot Bond					0.00000	99.90805				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.16130				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP019 On 28/07/2024 Spot Bond					0.00000	101.30254				0.00	0	
<b>Total KAP019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP019</b>										<b>0.00</b>	<b>0</b>	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.52131				0.00	0	
<b>Total KAP020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP020</b>										<b>0.00</b>	<b>0</b>	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.52286				0.00	0	
<b>Total KAP021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP021</b>										<b>0.00</b>	<b>0</b>	
KAP022 On 18/02/2025 Spot Bond					0.00000	101.06727				0.00	0	
<b>Total KAP022 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For KAP022</b>										<b>0.00</b>	<b>0</b>	
KAP02 On 04/03/2027 Spot Bond					0.00000	100.66848				0.00	0	
<b>Total KAP023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP023</b>										<b>0.00</b>	<b>0</b>	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.03289				0.00	0	
<b>Total KAP024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP024</b>										<b>0.00</b>	<b>0</b>	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.03426				0.00	0	
<b>Total KAP025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP025</b>										<b>0.00</b>	<b>0</b>	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.09287				0.00	0	
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			10.11000	116.38544	10.11000	116.35425				0.00	0	
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	
LGL06 On 04/10/2022 Spot Bond			8.14500	103.23402	8.14500	103.21141			283,446,000,000.00	34,800,000	17,400,000	
<b>Total LGL06 SPOT</b>									<b>283,446,000,000.00</b>	<b>34,800,000</b>	<b>17,400,000</b>	
<b>Total For LGL06</b>									<b>283,446,000,000.00</b>	<b>34,800,000</b>	<b>17,400,000</b>	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.51278				0.00	0	
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.42084				0.00	0	620,000,000
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	103.29145				0.00	0	390,000,000
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>390,000,000</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>390,000,000</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	101.19818				0.00	9,600,000,000	4,800,000,000
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>9,600,000,000</b>	<b>4,800,000,000</b>
<b>Total For LGL10</b>										<b>0.00</b>	<b>9,600,000,000</b>	<b>4,800,000,000</b>
LGL11 On 09/09/2026 Spot Bond					0.00000	103.77246				0.00	0	230,000,000
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>230,000,000</b>
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	<b>230,000,000</b>
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.83800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.97271				0.00	0	
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.99515				0.00	0	
<b>Total LRFC3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFC3</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.31900				0.00	0	1,399,000,00
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,399,000,00</b>
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	<b>1,399,000,00</b>
MBF06 On 17/11/2023 Spot Bond					0.00000	100.94945				0.00	0	
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.99638				0.00	0	
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.51986				0.00	0	
<b>Total MBF071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF071</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.68092				0.00	0	
<b>Total MBF072 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF072</b>										<b>0.00</b>	<b>0</b>	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.32309				0.00	0	700,000,00
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
MBP04 On 23/02/2023 Spot Bond					0.00000	100.86915				0.00	0	
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/07/2023 Spot Bond					0.00000	101.16323				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.70868				0.00	0	
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04' On 26/02/2024 Spot Bond					0.00000	101.23868				0.00	0	
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04' On 27/03/2024 Spot Bond					0.00000	100.73300				0.00	0	
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	
MBP05' On 23/08/2022 Spot Bond					0.00000	100.90425				0.00	0	1,520,000,00
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,520,000,00</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>0</b>	<b>1,520,000,00</b>
MBP05' On 12/03/2023 Spot Bond					0.00000	100.78179				0.00	0	
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	
MBP05' On 26/03/2024 Spot Bond					0.00000	100.26575				0.00	0	
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	
MMIG0' On 12/08/2025 Spot Bond			9.36000	9.36000	9.36000	109.81650				0.00	0	
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	
MMIG0' On 12/08/2022 Spot Bond			7.66400	104.81377	7.66400	104.79190				0.00	0	1,050,000,00
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
MMIG0' On 19/10/2028 Spot Bond					0.00000	101.30934				0.00	0	
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	
MMIG0' On 18/09/2024 Spot Bond					0.00000	101.39293				0.00	0	
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	
MML01' On 10/12/2026 Spot Bond					0.00000	101.56959				0.00	0	20,000,00
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
MML02' On 10/12/2026 Spot Bond			10.01000	98.35618	10.01000	98.32993			132,132,000,000.00		13,200,000	3,300,00
<b>Total MML02 SPOT</b>									<b>132,132,000,000.00</b>		<b>13,200,000</b>	<b>3,300,00</b>
<b>Total For MML02</b>									<b>132,132,000,000.00</b>		<b>13,200,000</b>	<b>3,300,00</b>
MML03' On 15/03/2028 Spot Bond					0.00000	102.00404				0.00	0	
<b>Total MML03 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For MML03</b>									<b>0.00</b>	<b>0</b>	
MML04 On 15/03/2028 Spot Bond			10.26000	90.41513	10.26000	92.54675			0.00	0	
<b>Total MML04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>									<b>0.00</b>	<b>0</b>	
MML05 On 25/05/2027 Spot Bond					0.00000	100.87510			0.00	0	1,500,000,00
<b>Total MML05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For MML05</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
MML06 On 25/05/2029 Spot Bond			10.90000	97.13746	10.90000	97.10945			0.00	0	
<b>Total MML06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML06</b>									<b>0.00</b>	<b>0</b>	
MTN07 On 13/07/2022 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total MTN07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN07</b>									<b>0.00</b>	<b>0</b>	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.26581			0.00	0	
<b>Total MTN09 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN09</b>									<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.97009			0.00	2,960,000,000	2,960,000,00
<b>Total MTN10 SPOT</b>									<b>0.00</b>	<b>2,960,000,000</b>	<b>2,960,000,00</b>
<b>Total For MTN10</b>									<b>0.00</b>	<b>2,960,000,000</b>	<b>2,960,000,00</b>
MTN12 On 04/06/2023 Spot Bond					0.00000	101.40375			0.00	0	
<b>Total MTN12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN12</b>									<b>0.00</b>	<b>0</b>	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.14681			0.00	0	
<b>Total MTN13 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>									<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.91929			0.00	0	
<b>Total MTN15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>									<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.72986			0.00	0	
<b>Total MTN17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>									<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.83266			0.00	0	
<b>Total MTN18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>									<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.28320			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.69945				0.00	0	250,000,00
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
MTN21 On 29/06/2023 Spot Bond					0.00000	101.69748				0.00	0	
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.50768				0.00	0	
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN22</b>										<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			9.95500	98.88377	9.95500	98.85724				0.00	0	
<b>Total MTN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>										<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.51217				0.00	0	
<b>Total MTN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN24</b>										<b>0.00</b>	<b>0</b>	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.12809				0.00	0	20,000,00
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
MTN26 On 29/06/2026 Spot Bond					0.00000	101.72728				0.00	0	20,000,00
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
MTN27 On 29/06/2028 Spot Bond					0.00000	102.03046				0.00	0	39,120,000,00
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>39,120,000,00</b>
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	<b>39,120,000,00</b>
MTN28 On 15/03/2025 Spot Bond					0.00000	100.94257				0.00	0	
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN28</b>										<b>0.00</b>	<b>0</b>	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.04348				0.00	0	
<b>Total MTN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN29</b>										<b>0.00</b>	<b>0</b>	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.41345				0.00	0	23,400,000,00
<b>Total MTN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>23,400,000,00</b>
<b>Total For MTN30</b>										<b>0.00</b>	<b>0</b>	<b>23,400,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/11/2022 Spot Bond					0.00000	100.95468				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.01124				0.00	0	
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR05</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.01115				0.00	0	
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.99700				0.00	0	
<b>Total MWAR07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR07</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.90856				0.00	0	
<b>Total MWAR08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR08</b>										<b>0.00</b>	<b>0</b>	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.39351				0.00	0	
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.48891				0.00	0	
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.56982				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.64409				0.00	0	
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>										<b>0.00</b>	<b>0</b>	
NAM01 On 19/11/2022 Spot Bond			7.87500	101.35286	7.87500	101.33158				0.00	0	
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			8.23500	106.34438	8.23500	106.32068				0.00	0	
<b>Total NAM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM03</b>										<b>0.00</b>	<b>0</b>	
NAM04 On 01/08/2026 Spot Bond			10.89000	103.53193	10.89000	103.50162				0.00	0	
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For NAM04</b>									<b>0.00</b>	<b>0</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.53557			0.00	0	
<b>Total NBG02G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>									<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.19249			0.00	0	
<b>Total NBG03G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG03G</b>									<b>0.00</b>	<b>0</b>	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.26182			0.00	0	
<b>Total NBG04G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG04G</b>									<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.28270			0.00	0	
<b>Total NBG05G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>									<b>0.00</b>	<b>0</b>	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.17994			0.00	0	
<b>Total NBG06G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG06G</b>									<b>0.00</b>	<b>0</b>	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.48752			0.00	0	
<b>Total NBG07G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG07G</b>									<b>0.00</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			7.80000	106.08223	7.80000	106.06017			0.00	0	
<b>Total NBK13A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK13A</b>									<b>0.00</b>	<b>0</b>	
NBK16 On 12/02/2025 Spot Bond			8.81000	105.40129	8.81000	105.37619			0.00	0	
<b>Total NBK16A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK16A</b>									<b>0.00</b>	<b>0</b>	
NBK17 On 22/04/2026 Spot Bond			9.54500	103.51254	9.54500	103.48617			0.00	0	
<b>Total NBK17A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK17A</b>									<b>0.00</b>	<b>0</b>	
NBK20 On 01/06/2026 Spot Bond			9.54500	103.81537	9.54500	103.78892		95,450,000,000.00	10,000,000	2,500,000	
<b>Total NBK20A SPOT</b>								<b>95,450,000,000.00</b>	<b>10,000,000</b>	<b>2,500,000</b>	
<b>Total For NBK20A</b>								<b>95,450,000,000.00</b>	<b>10,000,000</b>	<b>2,500,000</b>	
NBK21 On 21/07/2027 Spot Bond			9.80000	108.36317	9.80000	108.33453		0.00	0	0	
<b>Total NBK21A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK21A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK22 On 19/11/2022 Spot Bond			7.13500	102.49058	7.13500	102.47104		0.00	0	540,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK22A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>540,000.00</b>
<b>Total For NBK22A</b>										<b>0.00</b>	<b>0</b>	<b>540,000.00</b>
NBK23 On 19/11/2025 Spot Bond			8.48800	107.91480	8.48800	107.89042				0.00	0	
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	
NBK24 On 19/11/2027 Spot Bond			9.53000	107.44623	9.53000	107.41905				0.00	0	1,000,000.00
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
NBK25 On 17/02/2023 Spot Bond			7.55500	7.55500	7.55500	106.08452				0.00	0	
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.10860				0.00	0	100,000.00
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000.00</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	<b>100,000.00</b>
NBK26 On 10/05/2023 Spot Bond			100.00000	58.26425	100.00000	58.13600			100,000,000,000.00	1,000,000,000	500,000.00	
<b>Total NBK26A SPOT</b>									<b>10,000,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000.00</b>	
<b>Total For NBK26A</b>									<b>10,000,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000.00</b>	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.61045				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27 On 10/05/2026 Spot Bond			9.42500	107.39926	9.42500	107.37239				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28 On 02/08/2023 Spot Bond			7.18800	107.30439	7.18800	107.28345				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK29 On 31/07/2026 Spot Bond			8.93000	110.00958	8.93000	109.98303				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30 On 20/02/2024 Spot Bond			7.82500	106.45130	7.82500	106.42873			56,340,000,000.00	7,200,000	1,800.00	
<b>Total NBK30A SPOT</b>									<b>56,340,000,000.00</b>	<b>7,200,000</b>	<b>1,800.00</b>	
<b>Total For NBK30A</b>									<b>56,340,000,000.00</b>	<b>7,200,000</b>	<b>1,800.00</b>	
NBK31 On 09/11/2023 Spot Bond			7.63500	103.87894	7.63500	103.85778				0.00	0	400,000.00
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000.00</b>
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	<b>400,000.00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK31I On 17/02/2023 Spot Bond					0.00000	101.57611				0.00	0	
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.92258				0.00	0	
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.44675				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond			11.68500	11.68500	11.68500	77.63759				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.87834				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.13460				0.00	0	
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.29757				0.00	0	200,000,00
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
NBK46I On 15/08/2025 Spot Bond					0.00000	101.76793				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.03694				0.00	1,620,000,000	810,000,00
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>1,620,000,000</b>	<b>810,000,00</b>
<b>Total For NBK47B</b>										<b>0.00</b>	<b>1,620,000,000</b>	<b>810,000,00</b>
NBK49I On 09/11/2023 Spot Bond					0.00000	101.28675				0.00	0	700,000,00
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	101.78453				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.40261				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.53426				0.00	0	
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.40668				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 01/08/2022 Spot Bond					0.00000	101.10722				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBK55I On 01/08/2024 Spot Bond					0.00000	101.37595				0.00	0	
<b>Total NBK55B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK55B</b>										<b>0.00</b>	<b>0</b>	
NBK55I On 01/08/2026 Spot Bond					0.00000	101.22561				0.00	0	
<b>Total NBK55B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK55B</b>										<b>0.00</b>	<b>0</b>	
NBK56I On 01/08/2029 Spot Bond					0.00000	100.54172				0.00	0	
<b>Total NBK56B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK56B</b>										<b>0.00</b>	<b>0</b>	
NBK56I On 24/02/2023 Spot Bond					0.00000	100.98368				0.00	0	2,200,000,00
<b>Total NBK56B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000,00</b>
<b>Total For NBK56B</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000,00</b>
NBK57I On 24/02/2025 Spot Bond					0.00000	100.90249				0.00	0	9,260,000,00
<b>Total NBK57B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,260,000,00</b>
<b>Total For NBK57B</b>										<b>0.00</b>	<b>0</b>	<b>9,260,000,00</b>
NBK58I On 24/02/2027 Spot Bond					0.00000	100.22382				0.00	0	
<b>Total NBK58B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK58B</b>										<b>0.00</b>	<b>0</b>	
NBK59I On 15/04/2024 Spot Bond					0.00000	100.01697				0.00	0	
<b>Total NBK59B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK59B</b>										<b>0.00</b>	<b>0</b>	
NBK60I On 15/04/2028 Spot Bond					0.00000	100.46948				0.00	0	1,000,000,00
<b>Total NBK60B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK60B</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.43711				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	
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	
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond			10.85500	103.06387	10.85500	103.03427				0.00	0	
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.43386				0.00	0	
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond			10.51000	103.27385	10.51000	103.24511				0.00	0	
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.43711				0.00	0	
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.44214				0.00	0	
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.44862				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.55533				0.00	0	
<b>Total NDAL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL02</b>										<b>0.00</b>	<b>0</b>	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.55533				0.00	0	
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.01885				0.00	0	
<b>Total NGL01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01G</b>										<b>0.00</b>	<b>0</b>	
NGL04: On 20/03/2023 Spot Bond					0.00000	101.62260				0.00	0	
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	
NGL05 On 26/07/2023 Spot Bond					0.00000	103.24705				0.00	0	600,000,00
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	100.84839				0.00	11,900,000,000	5,950,000,00
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>11,900,000,000</b>	<b>5,950,000,00</b>
<b>Total For NGL06</b>										<b>0.00</b>	<b>11,900,000,000</b>	<b>5,950,000,00</b>
NGL07 On 09/04/2024 Spot Bond					0.00000	101.05804				0.00	0	
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.39440				0.00	284,800,000	71,200,00
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>284,800,000</b>	<b>71,200,00</b>
<b>Total For NGL08</b>										<b>0.00</b>	<b>284,800,000</b>	<b>71,200,00</b>
NGL09 On 19/06/2026 Spot Bond					0.00000	101.43476				0.00	0	
<b>Total NGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL09</b>										<b>0.00</b>	<b>0</b>	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.31164				0.00	0	
<b>Total NGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL10</b>										<b>0.00</b>	<b>0</b>	
NGLT11 On 20/10/2023 Spot Bond					0.00000	104.63852				0.00	35,600,000	606,000,00
<b>Total NGLT11B SPOT</b>										<b>0.00</b>	<b>35,600,000</b>	<b>606,000,00</b>
<b>Total For NGLT11B</b>										<b>0.00</b>	<b>35,600,000</b>	<b>606,000,00</b>
NGT10 On 25/03/2024 Spot Bond					0.00000	103.46300				0.00	0	200,000,00
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
NGT10 On 15/01/2025 Spot Bond					0.00000	104.57301				0.00	1,366,500,000	1,267,500,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>1,366,500,000</b>	<b>1,267,500,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>1,366,500,000</b>	<b>1,267,500,00</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	104.12863				0.00	0	
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.98470				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.49020				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	
NGT107 On 08/09/2026 Spot Bond					0.00000	104.77631				0.00	0	120,000,00
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
NGT108 On 04/11/2026 Spot Bond					0.00000	101.58834				0.00	0	
<b>Total NGT109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT109</b>										<b>0.00</b>	<b>0</b>	
NGT109 On 27/12/2026 Spot Bond					0.00000	100.39895				0.00	0	
<b>Total NGT110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT110</b>										<b>0.00</b>	<b>0</b>	
NGT110 On 23/04/2027 Spot Bond					0.00000	101.80931				0.00	0	
<b>Total NGT111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT111</b>										<b>0.00</b>	<b>0</b>	
NGT111 On 16/06/2026 Spot Bond					0.00000	103.05513				0.00	0	290,000,00
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	100.67691				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM015 On 11/05/2025 Spot Bond					0.00000	105.30002				0.00	0	3,000,000,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
NHM016 On 25/05/2023 Spot Bond					0.00000	103.20440				0.00	0	
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	
NHM018 On 25/05/2024 Spot Bond					0.00000	105.20164				0.00	0	
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	
NHM019 On 25/11/2023 Spot Bond					0.00000	104.01943				0.00	0	
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	
NHM020 On 26/11/2026 Spot Bond					0.00000	101.99107				0.00	0	
<b>Total NHM021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM021</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI202 On 07/12/2033 Spot Bond			5.28000	5.28000	5.28000	221.10472				0.00	0	
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	
NI210 On 31/03/2028 Spot Bond			3.69000	3.69000	3.69000	213.48849				0.00	0	
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			3.27500	3.27500	3.27500	159.70685				0.00	0	
<b>Total NI25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI25</b>										<b>0.00</b>	<b>0</b>	
NI29 On 31/03/2029 Spot Bond			4.42000	4.42000	4.42000	112.15772				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			5.15000	5.15000	5.15000	114.70168				0.00	0	
<b>Total NI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI38</b>										<b>0.00</b>	<b>0</b>	
NILB11 On 31/01/2025 Spot Bond			3.38000	3.38000	3.38000	159.29962				0.00	0	
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	
NILB12 On 07/12/2033 Spot Bond			3.45000	261.64979	3.45000	261.57573				0.00	0	579,000,00
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>579,000,00</b>
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	<b>579,000,00</b>
NILB13 On 31/01/2025 Spot Bond			3.18000	3.18000	3.18000	160.07639				0.00	0	
<b>Total NILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB13</b>										<b>0.00</b>	<b>0</b>	
NILB14 On 31/03/2028 Spot Bond			3.33500	3.33500	3.33500	217.46836				0.00	0	
<b>Total NILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB14</b>										<b>0.00</b>	<b>0</b>	
NILB15 On 31/03/2028 Spot Bond			3.48000	215.89387	3.48000	215.83260				0.00	0	
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	
NILB17 On 31/01/2038 Spot Bond			5.17000	89.35632	5.17000	114.42427				0.00	0	
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	100.13895				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	100.48089				0.00	0	
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN019 On 11/10/2022 Spot Bond					0.00000	100.09389				0.00	0	
<b>Total NN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN019</b>										<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	138.70845				0.00	0	
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	99.95984				0.00	285,600,000	71,400,000
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>285,600,000</b>	<b>71,400,000</b>
<b>Total For NN022</b>										<b>0.00</b>	<b>285,600,000</b>	<b>71,400,000</b>
NN023 On 07/11/2025 Spot Bond					0.00000	100.34036				0.00	458,400,000	114,600,000
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>458,400,000</b>	<b>114,600,000</b>
<b>Total For NN023</b>										<b>0.00</b>	<b>458,400,000</b>	<b>114,600,000</b>
NN026 On 21/11/2025 Spot Bond					0.00000	100.20917				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	100.95546				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	98.92586				0.00	417,200,000	104,300,000
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>417,200,000</b>	<b>104,300,000</b>
<b>Total For NN034</b>										<b>0.00</b>	<b>417,200,000</b>	<b>104,300,000</b>
NN036 On 28/02/2023 Spot Bond					0.00000	100.93396				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN037 On 28/02/2023 Spot Bond					0.00000	124.33474				0.00	0	
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	97.87689				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	100.96874				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	98.59791				0.00	602,800,000	150,700,00
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>602,800,000</b>	<b>150,700,00</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>602,800,000</b>	<b>150,700,00</b>
NN043 On 03/03/2023 Spot Bond					0.00000	154.11040				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	101.21867				0.00	0	
<b>Total NN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN046</b>										<b>0.00</b>	<b>0</b>	
NN048 On 03/03/2023 Spot Bond					0.00000	153.89168				0.00	0	
<b>Total NN048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN048</b>										<b>0.00</b>	<b>0</b>	
NN049 On 03/03/2023 Spot Bond					0.00000	144.69648				0.00	0	
<b>Total NN049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN049</b>										<b>0.00</b>	<b>0</b>	
NN05 On 12/03/2024 Spot Bond					0.00000	100.55797				0.00	0	
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	
NN051 On 03/03/2023 Spot Bond					0.00000	128.63462				0.00	0	
<b>Total NN051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN051</b>										<b>0.00</b>	<b>0</b>	
NN054 On 04/08/2027 Spot Bond					0.00000	95.59896				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	85.28912				0.00	0	
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	94.19216				0.00	0	
<b>Total NN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN058</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN06 On 12/03/2026 Spot Bond					0.00000	100.58317				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	101.11319				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NN090 On 10/06/2024 Spot Bond					0.00000	101.47114				0.00	0	
<b>Total NN090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN090</b>										<b>0.00</b>	<b>0</b>	
NN096 On 14/06/2024 Spot Bond					0.00000	100.11904				0.00	0	
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	100.02364				0.00	0	
<b>Total NN097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN097</b>										<b>0.00</b>	<b>0</b>	
NN100 On 18/08/2022 Spot Bond					0.00000	100.87407				0.00	0	
<b>Total NN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN100</b>										<b>0.00</b>	<b>0</b>	
NN104 On 18/06/2024 Spot Bond					0.00000	100.44970				0.00	0	
<b>Total NN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN104</b>										<b>0.00</b>	<b>0</b>	
NN106 On 14/06/2024 Spot Bond					0.00000	100.54066				0.00	0	
<b>Total NN106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN106</b>										<b>0.00</b>	<b>0</b>	
NN107 On 18/06/2024 Spot Bond					0.00000	100.44970				0.00	0	
<b>Total NN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN107</b>										<b>0.00</b>	<b>0</b>	
NN114 On 13/10/2022 Spot Bond					0.00000	100.01863				0.00	0	
<b>Total NN114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN114</b>										<b>0.00</b>	<b>0</b>	
NN115 On 13/10/2023 Spot Bond					0.00000	100.02337				0.00	0	
<b>Total NN115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN115</b>										<b>0.00</b>	<b>0</b>	
NN116 On 23/10/2023 Spot Bond					0.00000	99.83176				0.00	0	
<b>Total NN116 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NN116</b>										<b>0.00</b>	<b>0</b>	
NN120 On 05/11/2026 Spot Bond					0.00000	102.09123				0.00	0	
<b>Total NN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN120</b>										<b>0.00</b>	<b>0</b>	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
<b>Total NN162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN162</b>										<b>0.00</b>	<b>0</b>	
NN163 On 21/06/2027 Spot Bond					0.00000	100.44923				0.00	0	
<b>Total NN163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN163</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 12/06/2025 Spot Bond					0.00000	91.09882				0.00	0	
<b>Total NNF012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF012</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 24/06/2025 Spot Bond					0.00000	121.66000				0.00	0	
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 24/06/2025 Spot Bond					0.00000	113.73000				0.00	0	
<b>Total NNF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF014</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 15/07/2025 Spot Bond					0.00000	124.00000				0.00	0	
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 07/07/2025 Spot Bond					0.00000	122.08000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 21/09/2023 Spot Bond					0.00000	120.22838				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 01/08/2022 Spot Bond					0.00000	114.46484				0.00	0	
<b>Total NNF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF02</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 17/02/2026 Spot Bond					0.00000	88.44548				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 01/08/2022 Spot Bond					0.00000	114.46484				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF03</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 20/07/2026 Spot Bond					0.00000	88.64979				0.00	0	
<b>Total NNF042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF042</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 04/08/2026 Spot Bond					0.00000	90.67776				0.00	0	
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 12/09/2024 Spot Bond					0.00000	99.84222				0.00	0	
<b>Total NNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF06</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 31/10/2022 Spot Bond					0.00000	103.95129				0.00	0	
<b>Total NNF066 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF066</b>										<b>0.00</b>	<b>0</b>	
NNF07 On 29/07/2022 Spot Bond					0.00000	101.14953				0.00	0	
<b>Total NNF078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF078</b>										<b>0.00</b>	<b>0</b>	
NNF08 On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
<b>Total NNF080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF080</b>										<b>0.00</b>	<b>0</b>	
NNF08 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
<b>Total NNF081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF081</b>										<b>0.00</b>	<b>0</b>	
NNF08 On 08/09/2022 Spot Bond					0.00000	100.55647				0.00	0	
<b>Total NNF082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF082</b>										<b>0.00</b>	<b>0</b>	
NNF08 On 19/09/2022 Spot Bond					0.00000	100.40895				0.00	0	
<b>Total NNF083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF083</b>										<b>0.00</b>	<b>0</b>	
NNF08 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NNF084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF084</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A1 On 22/05/2052 Spot Bond					0.00000	126.93878				0.00	0	
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	87.49022				0.00	0	
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.92959				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.94776				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.88184				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.74819				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.08587				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.00435				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.95206				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.81153				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.96211				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.83262				0.00	0	
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	
NRA02: On 31/10/2022 Spot Bond			8.23500	103.60060	8.23500	103.57779				0.00	0	
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	
NRA02: On 31/05/2023 Spot Bond			2.54000	206.02353	2.54000	205.97027				0.00	0	355,000,00
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>355,000,00</b>
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	<b>355,000,00</b>
NRA02: On 30/11/2028 Spot Bond			11.62000	104.25765	11.62000	104.22548				0.00	0	438,497,60
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>438,497,60</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>438,497,60</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	14.03249	100.00000	14.00144				0.00	0	
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.46099				0.00	0	
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.35950				0.00	350,000,000	350,000,00
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>350,000,000</b>	<b>350,000,00</b>
<b>Total For NTC26</b>										<b>0.00</b>	<b>350,000,000</b>	<b>350,000,00</b>
NTC27 On 12/06/2023 Spot Bond					0.00000	100.51510				0.00	0	
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.52088				0.00	0	
<b>Total NTC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC28</b>										<b>0.00</b>	<b>0</b>	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NTC30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC30</b>										<b>0.00</b>	<b>0</b>	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.39316				0.00	0	19,000,000,00
<b>Total NTC32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,00</b>
<b>Total For NTC32</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,00</b>
NTC33 On 28/01/2027 Spot Bond					0.00000	101.25518				0.00	0	
<b>Total NTC33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC33</b>										<b>0.00</b>	<b>0</b>	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.82964				0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NTC34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
<b>Total For NTC34</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.50753				0.00	0	
<b>Total NTCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTCG01</b>										<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.36605				0.00	0	
<b>Total OMI01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OMI01</b>										<b>0.00</b>	<b>0</b>	
OML07 On 19/03/2025 Spot Bond			8.81000	108.50742	8.81000	108.48199				0.00	0	1,530,000.00
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000.00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000.00</b>
OML09 On 14/09/2022 Spot Bond			7.82000	104.08965	7.82000	104.06764				0.00	0	
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	
OML10 On 14/09/2025 Spot Bond			9.18500	109.59810	9.18500	109.57136			2,755,500,000.00	300,000,000	820,000.00	
<b>Total OML10 SPOT</b>									<b>2,755,500,000.00</b>	<b>300,000,000</b>	<b>820,000.00</b>	
<b>Total For OML10</b>									<b>2,755,500,000.00</b>	<b>300,000,000</b>	<b>820,000.00</b>	
OML11 On 11/06/2024 Spot Bond					0.00000	101.18193				0.00	3,360,000,000	1,680,000.00
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>3,360,000,000</b>	<b>1,680,000.00</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>3,360,000,000</b>	<b>1,680,000.00</b>
OML12 On 12/11/2025 Spot Bond					0.00000	104.09895				0.00	0	500,000.00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000.00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	<b>500,000.00</b>
OML13 On 23/09/2026 Spot Bond					0.00000	100.70632				0.00	3,380,000,000	1,690,000.00
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>3,380,000,000</b>	<b>1,690,000.00</b>
<b>Total For OML13</b>										<b>0.00</b>	<b>3,380,000,000</b>	<b>1,690,000.00</b>
OML14 On 23/06/2027 Spot Bond					0.00000	100.35252				0.00	0	
<b>Total OML14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML14</b>										<b>0.00</b>	<b>0</b>	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.97774				0.00	10,000,000,000	5,000,000.00
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000.00</b>
<b>Total For PEP01</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000.00</b>
PEP02 On 10/03/2025 Spot Bond					0.00000	101.51667				0.00	0	
<b>Total PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP02</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PEP03 On 05/05/2024 Spot Bond					0.00000	101.78236				0.00	0	200,000,00
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
PEP04 On 05/05/2026 Spot Bond					0.00000	101.78558				0.00	0	
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.85968				0.00	0	
<b>Total PMM56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM56</b>										<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.11252				0.00	0	
<b>Total PMM57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM57</b>										<b>0.00</b>	<b>0</b>	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.83326				0.00	0	
<b>Total PMM58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM58</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Spot Bond			9.26000	105.10239	9.11000	105.62900				118,774,076,692,000.00	3,144,576,034,200	1,164,377,955,80
<b>Total R186 SPOT</b>										<b>18,774,076,692,000.00</b>	<b>144,576,034,200</b>	<b>164,377,955,80</b>
<b>Total For R186</b>										<b>18,774,076,692,000.00</b>	<b>144,576,034,200</b>	<b>164,377,955,80</b>
R197 On 07/12/2023 Spot Bond			1.08000	328.46782	1.04000	328.57368				148,104,504,000,000.00	137,133,800,000	107,537,462,60
<b>Total R197 SPOT</b>										<b>18,104,504,000,000.00</b>	<b>137,133,800,000</b>	<b>107,537,462,60</b>
<b>Total For R197</b>										<b>18,104,504,000,000.00</b>	<b>137,133,800,000</b>	<b>107,537,462,60</b>
R202 On 07/12/2033 Spot Bond			4.30000	241.84703	4.28000	242.21819				305,006,120,800,000.00	70,931,656,000	234,781,237,50
<b>Total R202 SPOT</b>										<b>15,006,120,800,000.00</b>	<b>70,931,656,000</b>	<b>234,781,237,50</b>
<b>Total For R202</b>										<b>15,006,120,800,000.00</b>	<b>70,931,656,000</b>	<b>234,781,237,50</b>
R2023 On 28/02/2023 Spot Bond			6.74500	103.48064	6.63500	103.52940				511,663,078,312,000.00	224,116,097,600	337,884,660,00
<b>Total R2023 SPOT</b>										<b>11,663,078,312,000.00</b>	<b>224,116,097,600</b>	<b>337,884,660,00</b>
<b>Total For R2023</b>										<b>11,663,078,312,000.00</b>	<b>224,116,097,600</b>	<b>337,884,660,00</b>
R2030 On 31/01/2030 Spot Bond			10.86500	89.13863	10.72000	89.77962				443,895,324,950,500.00	3,354,247,153,700	1,377,638,124,50
<b>Total R2030 SPOT</b>										<b>13,895,324,950,500.00</b>	<b>354,247,153,700</b>	<b>377,638,124,50</b>
<b>Total For R2030</b>										<b>13,895,324,950,500.00</b>	<b>354,247,153,700</b>	<b>377,638,124,50</b>
R2032 On 31/03/2032 Spot Bond			11.32000	84.55106	11.18000	85.24194				669,951,347,052,000.00	1,914,306,656,100	1,670,851,281,60
<b>Total R2032 SPOT</b>										<b>9,951,347,052,000.00</b>	<b>914,306,656,100</b>	<b>670,851,281,60</b>
<b>Total For R2032</b>										<b>9,951,347,052,000.00</b>	<b>914,306,656,100</b>	<b>670,851,281,60</b>
R2035 On 28/02/2035 Spot Bond			11.62000	85.33118	11.44500	86.30665				373,674,846,858,000.00	1,409,094,220,900	885,535,303,20
<b>Total R2035 SPOT</b>										<b>3,674,846,858,000.00</b>	<b>409,094,220,900</b>	<b>385,535,303,20</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For R2035</b>									<b>3,674,846,858,000.00</b>	<b>409,094,220,900</b>	<b>385,535,303,20</b>
R2037 On 31/01/2037 Spot Bond			11.79500	81.20446	11.61500	82.21168			765,236,017,858,000.00	2,099,638,492,400	1,375,064,639,00
<b>Total R2037 SPOT</b>									<b>5,236,017,858,000.00</b>	<b>099,638,492,400</b>	<b>375,064,639,00</b>
<b>Total For R2037</b>									<b>5,236,017,858,000.00</b>	<b>099,638,492,400</b>	<b>375,064,639,00</b>
R2040 On 31/01/2040 Spot Bond			11.90500	82.89865	11.73000	83.94194			390,598,558,986,500.00	1,376,782,743,300	1,448,841,508,40
<b>Total R2040 SPOT</b>									<b>10,598,558,986,500.00</b>	<b>376,782,743,300</b>	<b>448,841,508,40</b>
<b>Total For R2040</b>									<b>10,598,558,986,500.00</b>	<b>376,782,743,300</b>	<b>448,841,508,40</b>
R2044 On 31/01/2044 Spot Bond			11.89500	79.73181	11.70500	80.88410			406,144,115,520,500.00	1,631,453,897,900	1,428,282,344,30
<b>Total R2044 SPOT</b>									<b>16,144,115,520,500.00</b>	<b>631,453,897,900</b>	<b>428,282,344,30</b>
<b>Total For R2044</b>									<b>16,144,115,520,500.00</b>	<b>631,453,897,900</b>	<b>428,282,344,30</b>
R2048 On 28/02/2048 Spot Bond			11.85000	78.44187	11.66000	79.61943			378,385,086,375,000.00	2,816,741,357,500	1,856,916,619,50
<b>Total R2048 SPOT</b>									<b>8,385,086,375,000.00</b>	<b>816,741,357,500</b>	<b>356,916,619,50</b>
<b>Total For R2048</b>									<b>8,385,086,375,000.00</b>	<b>816,741,357,500</b>	<b>356,916,619,50</b>
R209 On 31/03/2036 Spot Bond			11.65000	65.25042	11.46500	66.14671			131,473,487,230,000.00	1,127,165,106,200	977,887,013,30
<b>Total R209 SPOT</b>									<b>11,473,487,230,000.00</b>	<b>127,165,106,200</b>	<b>377,887,013,30</b>
<b>Total For R209</b>									<b>11,473,487,230,000.00</b>	<b>127,165,106,200</b>	<b>377,887,013,30</b>
R210 On 31/03/2028 Spot Bond			2.97500	221.65130	2.98000	221.53352			765,777,495,000,000.00	257,404,200,000	344,625,694,60
<b>Total R210 SPOT</b>									<b>5,777,495,000,000.00</b>	<b>257,404,200,000</b>	<b>344,625,694,60</b>
<b>Total For R210</b>									<b>5,777,495,000,000.00</b>	<b>257,404,200,000</b>	<b>344,625,694,60</b>
R213 On 28/02/2031 Spot Bond			11.17000	79.87126	11.03000	80.49664			697,872,859,377,000.00	1,584,411,178,100	1,253,336,593,80
<b>Total R213 SPOT</b>									<b>17,872,859,377,000.00</b>	<b>584,411,178,100</b>	<b>253,336,593,80</b>
<b>Total For R213</b>									<b>17,872,859,377,000.00</b>	<b>584,411,178,100</b>	<b>253,336,593,80</b>
R214 On 28/02/2041 Spot Bond			11.84000	62.59269	11.67000	63.43709			849,804,835,936,000.00	1,507,584,867,900	1,041,198,949,40
<b>Total R214 SPOT</b>									<b>19,804,835,936,000.00</b>	<b>507,584,867,900</b>	<b>141,198,949,40</b>
<b>Total For R214</b>									<b>19,804,835,936,000.00</b>	<b>507,584,867,900</b>	<b>141,198,949,40</b>
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.03394			0.00	0	
<b>Total RDFB12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB12</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.78619			0.00	285,200,000	71,300,00
<b>Total RDFB14 SPOT</b>									<b>0.00</b>	<b>285,200,000</b>	<b>71,300,00</b>
<b>Total For RDFB14</b>									<b>0.00</b>	<b>285,200,000</b>	<b>71,300,00</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.85453			0.00	0	
<b>Total RDFB15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.73737			0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
RDFB1: On 11/02/2026 Spot Bond					0.00000	100.08913				0.00	0	
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB18</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.45131				0.00	0	1,300,000,00
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,300,000,00</b>
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	<b>1,300,000,00</b>
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.38779				0.00	0	
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.26306				0.00	0	
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB22</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.88753				0.00	0	
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB23</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/08/2024 Spot Bond					0.00000	101.20677				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.00582				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.35391				0.00	0	20,000,00
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For RDFB27</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
RED13 On 13/05/2026 Spot Bond					0.00000	101.61739				0.00	0	
<b>Total RED131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED131</b>										<b>0.00</b>	<b>0</b>	
RED14: On 17/09/2022 Spot Bond					0.00000	100.49424				0.00	0	
<b>Total RED145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED145</b>										<b>0.00</b>	<b>0</b>	
RED15 On 31/01/2028 Spot Bond					0.00000	98.97795				0.00	0	
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED16: On 07/12/2022 Spot Bond					0.00000	101.02932				0.00	0	
<b>Total RED162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED162</b>										<b>0.00</b>	<b>0</b>	
RED30: On 17/11/2023 Spot Bond					0.00000	101.66439				0.00	0	
<b>Total RED302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED302</b>										<b>0.00</b>	<b>0</b>	
RED40: On 29/01/2024 Spot Bond					0.00000	102.04119				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50: On 05/12/2022 Spot Bond					0.00000	101.00803				0.00	0	
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	
RED60: On 09/08/2024 Spot Bond					0.00000	99.87937				0.00	0	
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED603</b>										<b>0.00</b>	<b>0</b>	
RED70: On 17/04/2023 Spot Bond					0.00000	99.87979				0.00	0	2,000,000,0€
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,0€</b>
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,0€</b>
RED70: On 17/04/2023 Spot Bond					0.00000	100.11433				0.00	0	
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	
RES40: On 13/10/2022 Spot Bond					0.00000	100.02688				0.00	0	
<b>Total RES40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES40</b>										<b>0.00</b>	<b>0</b>	
RES41: On 30/11/2022 Spot Bond					0.00000	100.80310				0.00	0	
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	
RES49: On 03/08/2023 Spot Bond					0.00000	101.64571				0.00	0	400,000,0€
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,0€</b>
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	<b>400,000,0€</b>
RES50: On 22/10/2023 Spot Bond					0.00000	100.45390				0.00	0	40,000,0€
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,0€</b>
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	<b>40,000,0€</b>
RES52: On 07/05/2024 Spot Bond					0.00000	101.13064				0.00	0	
<b>Total RES52 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For RES52</b>										<b>0.00</b>	<b>0</b>	
RES53 On 20/09/2025 Spot Bond					0.00000	100.43158				0.00	0	
<b>Total RES53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES53</b>										<b>0.00</b>	<b>0</b>	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.40574				0.00	1,200,000,000	600,000,000
<b>Total RFCA1 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For RFCA1</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.43038				0.00	0	
<b>Total RFCB1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCB1</b>										<b>0.00</b>	<b>0</b>	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.45954				0.00	0	
<b>Total RFCC1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCC1</b>										<b>0.00</b>	<b>0</b>	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.53072				0.00	0	
<b>Total RFCD1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCD1</b>										<b>0.00</b>	<b>0</b>	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	
RN2027 On 11/07/2027 Spot Bond					0.00000	100.05196				0.00	157,500,000,000	200,000,000,000
<b>Total RN2027 SPOT</b>										<b>0.00</b>	<b>157,500,000,000</b>	<b>200,000,000,000</b>
<b>Total For RN2027</b>										<b>0.00</b>	<b>157,500,000,000</b>	<b>200,000,000,000</b>
RW23 On 10/12/2023 Spot Bond			8.35500	102.39559	8.35500	102.37269				0.00	0	
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	
RW28 On 10/12/2028 Spot Bond			11.84500	93.91348	11.84500	93.88396				0.00	0	
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	
RW31 On 30/06/2031 Spot Bond			12.33000	91.65193	12.33000	91.62198				0.00	0	
<b>Total RW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>										<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.75566				0.00	0	
<b>Total RWL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL26</b>										<b>0.00</b>	<b>0</b>	
RWL28 On 30/06/2028 Spot Bond			11.40000	93.19888	11.40000	93.17065				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RWL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL28</b>										<b>0.00</b>	<b>0</b>	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.30637				0.00	0	
<b>Total SBN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN02</b>										<b>0.00</b>	<b>0</b>	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.39186				0.00	0	
<b>Total SBN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN03</b>										<b>0.00</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			9.50000	103.37369	9.50000	103.34762			193,800,000,000.00		20,400,000	5,200,00
<b>Total SBS20 SPOT</b>									<b>193,800,000,000.00</b>		<b>20,400,000</b>	<b>5,200,00</b>
<b>Total For SBS20</b>									<b>193,800,000,000.00</b>		<b>20,400,000</b>	<b>5,200,00</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	103.88303				0.00	0	
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	
SBS27 On 20/02/2024 Spot Bond			8.54000	106.37162	8.54000	106.34704				0.00	0	
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	
SBS3 On 25/05/2026 Spot Bond			9.55000	96.84135	9.55000	96.81681				0.00	0	
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	
SBS31 On 12/06/2027 Spot Bond			9.72500	101.09508	9.72500	101.06885				0.00	0	
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	
SBS34 On 19/09/2024 Spot Bond			8.84500	105.65247	8.84500	105.62762				0.00	0	
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			8.99500	104.39770	8.99500	104.37232				0.00	0	
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	
SBS39 On 29/01/2030 Spot Bond			10.73500	99.26290	10.73500	99.23423				0.00	0	
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS41 On 12/11/2022 Spot Bond			6.32500	102.85126	6.32500	102.83381				0.00	0	
<b>Total SBS41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS41</b>										<b>0.00</b>	<b>0</b>	
SBS42 On 12/11/2025 Spot Bond			9.27000	105.66884	9.27000	105.64283				0.00	0	
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			9.96000	105.34126	9.96000	105.31344				0.00	0	
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	
SBS46 On 15/02/2023 Spot Bond			7.07000	106.41882	7.07000	106.39839				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.59685				0.00	0	3,400,000,00
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,400,000,00</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	<b>3,400,000,00</b>
SBS51 On 31/01/2024 Spot Bond			8.47000	8.47000	8.47000	106.27537				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.62193				0.00	0	
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.33111				0.00	0	2,000,000,00
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	101.50529				0.00	0	
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.52557				0.00	0	100,000,00
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SBS60 On 18/01/2023 Spot Bond					0.00000	100.30960				0.00	0	
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.37305				0.00	0	850,000,00
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>850,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	<b>850,000,00</b>
SBS63 On 31/01/2026 Spot Bond					0.00000	101.82990				0.00	0	
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.80531				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.33112				0.00	0	
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.34379				0.00	0	
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.94635				0.00	0	
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.74765				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.00213				0.00	0	
<b>Total SBS70 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS70</b>										<b>0.00</b>	<b>0</b>	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.86970				0.00	0	
<b>Total SBS71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS71</b>										<b>0.00</b>	<b>0</b>	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.49899				0.00	0	200,000,00
<b>Total SBS72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For SBS72</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
SBS74 On 26/04/2025 Spot Bond					0.00000	101.19505				0.00	0	
<b>Total SBS74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS74</b>										<b>0.00</b>	<b>0</b>	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.24921				0.00	0	100,000,00
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SBS75</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SBS76 On 26/04/2032 Spot Bond					0.00000	101.31171				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total SBS76 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS76</b>									<b>0.00</b>	<b>0</b>	
SBSI11 On 07/12/2023 Spot Bond			2.16000	323.72516	2.16000	323.64475			0.00	0	
<b>Total SBSI11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBSI11</b>									<b>0.00</b>	<b>0</b>	
SBSI14 On 07/12/2033 Spot Bond			5.20000	5.20000	5.20000	222.71088			0.00	0	400,000,00
<b>Total SBSI14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For SBSI14</b>									<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.63231			0.00	0	
<b>Total SBSS01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>									<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.33618			0.00	0	100,000,00
<b>Total SBSS02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SBSS02</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	101.26329			0.00	480,000,000	240,000,00
<b>Total SBT102 SPOT</b>									<b>0.00</b>	<b>480,000,000</b>	<b>240,000,00</b>
<b>Total For SBT102</b>									<b>0.00</b>	<b>480,000,000</b>	<b>240,000,00</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	103.90169			0.00	20,361,100,000	14,536,500,00
<b>Total SBT103 SPOT</b>									<b>0.00</b>	<b>20,361,100,000</b>	<b>14,536,500,00</b>
<b>Total For SBT103</b>									<b>0.00</b>	<b>20,361,100,000</b>	<b>14,536,500,00</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	105.02498			0.00	0	1,600,000,00
<b>Total SBT104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,600,000,00</b>
<b>Total For SBT104</b>									<b>0.00</b>	<b>0</b>	<b>1,600,000,00</b>
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	100,000,00
<b>Total SBT105 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SBT105</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SBT106 On 31/12/2026 Spot Bond					0.00000	100.88279			0.00	0	
<b>Total SBT106 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBT106</b>									<b>0.00</b>	<b>0</b>	
SBT107 On 08/04/2027 Spot Bond					0.00000	100.24911			0.00	0	2,000,000,00
<b>Total SBT107 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For SBT107</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
SBT108 On 13/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		970,000,010,000,000.00	419,700,000,100	212,800,000,00	
<b>Total SBT108 SPOT</b>								<b>970,000,010,000,000.00</b>	<b>419,700,000,100</b>	<b>212,800,000,00</b>	
<b>Total For SBT108</b>								<b>970,000,010,000,000.00</b>	<b>419,700,000,100</b>	<b>212,800,000,00</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT201 On 13/02/2023 Spot Bond					0.00000	102.37674				0.00	277,200,000	69,300,00
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>277,200,000</b>	<b>69,300,00</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>277,200,000</b>	<b>69,300,00</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	101.97625				0.00	0	
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT203 On 03/12/2023 Spot Bond			8.00500	104.25085	8.00500	104.22849				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.52202				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 31/01/2025 Spot Bond					0.00000	102.54018				0.00	0	
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.21824				0.00	462,400,000	135,600,00
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>462,400,000</b>	<b>135,600,00</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>462,400,000</b>	<b>135,600,00</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	102.91971				0.00	0	3,000,000,00
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
SBT209 On 29/06/2026 Spot Bond					0.00000	100.44362				0.00	1,000,000,000	1,000,000,00
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,00</b>
<b>Total For SBT209</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,00</b>
SLI5 On 16/08/2026 Spot Bond					0.00000	101.27652				0.00	7,000,000,000	7,000,000,00
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>7,000,000,000</b>	<b>7,000,000,00</b>
<b>Total For SLI5</b>										<b>0.00</b>	<b>7,000,000,000</b>	<b>7,000,000,00</b>
SLI6 On 16/08/2028 Spot Bond					0.00000	101.33315				0.00	0	
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI6</b>										<b>0.00</b>	<b>0</b>	
SLI7 On 16/08/2028 Spot Bond			10.06000	96.11684	10.06000	96.09079				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.97090				0.00	0	
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.94382				0.00	0	
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.00306				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.99500				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.05930				0.00	0	
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.97900				0.00	0	
<b>Total SLRB5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB5</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.05931				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.04321				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.15569				0.00	0	
<b>Total SLRC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC4</b>										<b>0.00</b>	<b>0</b>	
SLRC5 On 15/08/2022 Spot Bond					0.00000	101.01115				0.00	0	
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.09144				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.08338				0.00	0	
<b>Total SLRC7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC7</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			8.33000	105.42315	8.33000	105.39964				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.83201				0.00	0	1,000,000,00
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
SNT06 On 16/05/2027 Spot Bond					0.00000	101.08797				0.00	0	
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT06</b>										<b>0.00</b>	<b>0</b>	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.97664				0.00	0	1,150,000,00
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,150,000,00</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	<b>1,150,000,00</b>
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.92220				0.00	0	
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.13765				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.85428				0.00	0	
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.87125				0.00	0	
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA15</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.33457				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.28779				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.94681				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 15/10/2022 Spot Bond					0.00000	100.14765				0.00	0	
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG001 On 15/10/2024 Spot Bond					0.00000	100.55455				0.00	500,000,000	500,000,000
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For SPG009</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
SPG010 On 01/12/2023 Spot Bond					0.00000	100.73840				0.00	0	
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	
SPG011 On 12/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000,000
<b>Total SPG011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000,000</b>
<b>Total For SPG011</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000,000</b>
SPGC03 On 12/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		620,000,000,000,000.00		6,200,000,000	20,000,000,000	
<b>Total SPGC03 SPOT</b>								<b>620,000,000,000,000.00</b>		<b>6,200,000,000</b>	<b>20,000,000,000</b>	
<b>Total For SPGC03</b>								<b>620,000,000,000,000.00</b>		<b>6,200,000,000</b>	<b>20,000,000,000</b>	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.05749				0.00	0	520,000,000
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>520,000,000</b>
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	<b>520,000,000</b>
SSA08 On 16/05/2024 Spot Bond					0.00000	100.24925				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN011 On 31/01/2025 Spot Bond			3.44500	3.44500	3.44500	159.04818				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN017 On 21/12/2026 Spot Bond			9.08500	105.74713	9.08500	105.72146				0.00	0	
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN021 On 28/02/2031 Spot Bond			10.52000	82.94415	10.52000	82.92105				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN029 On 07/12/2023 Spot Bond					0.00000	99.01704				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.01735				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN041 On 13/10/2023 Spot Bond			8.03500	104.51253	8.03500	104.49004				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN041 On 31/01/2038 Spot Bond			5.30000	112.67842	5.30000	112.64079				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN043 On 09/02/2027 Spot Bond					0.00000	100.03645				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN044 On 30/04/2027 Spot Bond					0.00000	101.31070				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.53374				0.00	0	
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	
SSN047 On 08/12/2023 Spot Bond			2.07000	2.07000	2.07000	324.03704				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN050 On 26/10/2022 Spot Bond					0.00000	101.32709				0.00	0	
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN054 On 03/11/2022 Spot Bond					0.00000	101.18699				0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.14404				0.00	0	
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	
SSN060 On 31/01/2025 Spot Bond			3.32000	3.32000	3.32000	159.53217				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN062 On 31/01/2038 Spot Bond			5.30000	5.30000	5.30000	112.64079				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN063 On 31/03/2029 Spot Bond			4.39000	4.39000	4.39000	112.36405				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN064 On 31/03/2028 Spot Bond			4.16000	4.16000	4.16000	208.34716				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.82696				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.81351				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN069 On 15/06/2023 Spot Bond					0.00000	100.52622				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.51522				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN074 On 15/06/2028 Spot Bond					0.00000	101.18997				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN075 On 15/06/2023 Spot Bond					0.00000	101.07646				0.00	0	
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.43279				0.00	366,000,000	91,500,000
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>366,000,000</b>	<b>91,500,000</b>
<b>Total For SSN077</b>										<b>0.00</b>	<b>366,000,000</b>	<b>91,500,000</b>
SSN077 On 13/07/2023 Spot Bond					0.00000	100.01777				0.00	242,000,000	60,500,000
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>242,000,000</b>	<b>60,500,000</b>
<b>Total For SSN078</b>										<b>0.00</b>	<b>242,000,000</b>	<b>60,500,000</b>
SSN078 On 27/08/2024 Spot Bond					0.00000	100.90084				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.59561				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 05/11/2023 Spot Bond					0.00000	101.18421				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 07/12/2033 Spot Bond			5.15500	5.15500	5.15500	223.62047				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.47071				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.57903				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.69621				0.00	0	
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.87844				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.68408				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/01/2030 Spot Bond			11.38500	86.80080	11.38500	86.77425				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.48687				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/03/2028 Spot Bond			4.31000	206.79963	4.31000	206.73635				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 07/12/2033 Spot Bond			5.33500	220.08189	5.33500	220.00851				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 10/02/2023 Spot Bond					0.00000	101.00675				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN111 On 31/03/2024 Spot Bond					0.00000	100.30917				0.00	0	
<b>Total SSN111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN111</b>										<b>0.00</b>	<b>0</b>	
SSN12 On 11/09/2022 Spot Bond					0.00000	100.50092				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.66572				0.00	0	
<b>Total SSN121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN121</b>										<b>0.00</b>	<b>0</b>	
SSN13 On 12/10/2022 Spot Bond					0.00000	100.03653				0.00	0	
<b>Total SSN134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN134</b>										<b>0.00</b>	<b>0</b>	
SSN13 On 20/10/2022 Spot Bond					0.00000	101.47656				0.00	0	
<b>Total SSN138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN138</b>										<b>0.00</b>	<b>0</b>	
SSN13 On 27/10/2023 Spot Bond					0.00000	101.73873				0.00	0	
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN139</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 03/11/2023 Spot Bond					0.00000	101.59003				0.00	0	
<b>Total SSN140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN140</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 03/11/2022 Spot Bond					0.00000	101.22420				0.00	0	
<b>Total SSN141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN141</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 09/11/2023 Spot Bond					0.00000	101.57293				0.00	0	
<b>Total SSN142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN142</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 09/12/2022 Spot Bond					0.00000	100.65574				0.00	0	
<b>Total SSN146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN146</b>										<b>0.00</b>	<b>0</b>	
SSN15 On 21/02/2024 Spot Bond					0.00000	100.80611				0.00	0	
<b>Total SSN150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN150</b>										<b>0.00</b>	<b>0</b>	
SSN16 On 08/06/2023 Spot Bond					0.00000	100.56184				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN161</b>										<b>0.00</b>	<b>0</b>	
SSN161 On 09/09/2022 Spot Bond					0.00000	100.53207				0.00	0	
<b>Total SSN162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN162</b>										<b>0.00</b>	<b>0</b>	
SSN162 On 12/09/2022 Spot Bond					0.00000	100.54959				0.00	0	
<b>Total SSN163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN163</b>										<b>0.00</b>	<b>0</b>	
SSN163 On 12/12/2022 Spot Bond					0.00000	100.53375				0.00	0	
<b>Total SSN164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN164</b>										<b>0.00</b>	<b>0</b>	
SSN164 On 13/09/2022 Spot Bond					0.00000	100.50679				0.00	0	
<b>Total SSN165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN165</b>										<b>0.00</b>	<b>0</b>	
SSN165 On 13/09/2022 Spot Bond					0.00000	100.50110				0.00	0	
<b>Total SSN166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN166</b>										<b>0.00</b>	<b>0</b>	
SSN166 On 13/09/2022 Spot Bond					0.00000	100.50679				0.00	0	
<b>Total SSN167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN167</b>										<b>0.00</b>	<b>0</b>	
SSN167 On 13/09/2022 Spot Bond					0.00000	100.50254				0.00	0	
<b>Total SSN168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN168</b>										<b>0.00</b>	<b>0</b>	
SSN168 On 15/09/2022 Spot Bond					0.00000	100.47473				0.00	0	
<b>Total SSN169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN169</b>										<b>0.00</b>	<b>0</b>	
SSN169 On 19/09/2022 Spot Bond					0.00000	100.40895				0.00	0	
<b>Total SSN170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN170</b>										<b>0.00</b>	<b>0</b>	
SSN170 On 26/09/2022 Spot Bond					0.00000	100.34110				0.00	0	
<b>Total SSN171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN171</b>										<b>0.00</b>	<b>0</b>	
SSN171 On 03/10/2022 Spot Bond					0.00000	100.22616				0.00	0	
<b>Total SSN172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN172</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SST201 On 08/12/2026 Spot Bond					0.00000	101.00684				0.00	0	
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SST201</b>										<b>0.00</b>	<b>0</b>	
STF001 On 01/03/2027 Spot Bond					0.00000	100.20568				0.00	0	
<b>Total STF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For STF001</b>										<b>0.00</b>	<b>0</b>	
SZ25 On 30/09/2025 Spot Bond			9.60000	100.95617	9.60000	100.93031				0.00	0	
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	
T16OM On 21/08/2022 Spot Bond					0.00000	100.79197				0.00	0	
<b>Total T16OM4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM4</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.81353				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.85566				0.00	0	
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A12</b>										<b>0.00</b>	<b>0</b>	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.86698				0.00	0	
<b>Total T17A13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A13</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.89084				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.87670				0.00	0	
<b>Total T17A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A22</b>										<b>0.00</b>	<b>0</b>	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.89084				0.00	0	
<b>Total T17A23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A23</b>										<b>0.00</b>	<b>0</b>	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.85765	7.21000	102.83752				0.00	0	
<b>Total T17A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A31</b>										<b>0.00</b>	<b>0</b>	
T17A32 On 21/02/2026 Spot Bond			7.72000	103.05901	7.72000	103.03745				0.00	0	
<b>Total T17A32 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For T17A32</b>									<b>0.00</b>	<b>0</b>	
TC001 On 15/02/2025 Spot Bond					0.00000	101.08556			0.00	0	
<b>Total TC001 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TC001</b>									<b>0.00</b>	<b>0</b>	
TC002 On 15/02/2027 Spot Bond					0.00000	101.23402			0.00	0	
<b>Total TC002 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TC002</b>									<b>0.00</b>	<b>0</b>	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.20720			0.00	0	
<b>Total TFS148 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TFS148</b>									<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.39360			0.00	0	
<b>Total TFS154 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>									<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.96809			0.00	500,000,000	500,000,000
<b>Total TFS156 SPOT</b>									<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For TFS156</b>									<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
TFS157 On 16/11/2023 Spot Bond					0.00000	101.15841			0.00	0	
<b>Total TFS157 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>									<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.81366			0.00	0	
<b>Total TFS159 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>									<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.23056			0.00	0	
<b>Total TFS162 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TFS162</b>									<b>0.00</b>	<b>0</b>	
TFS163 On 22/10/2022 Spot Bond					0.00000	99.98086			0.00	0	500,000,000
<b>Total TFS163 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For TFS163</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
TFS164 On 22/10/2024 Spot Bond					0.00000	100.36855			0.00	0	500,000,000
<b>Total TFS164 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For TFS164</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
TFS165 On 15/10/2023 Spot Bond					0.00000	99.86595			0.00	0	
<b>Total TFS165 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>									<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.02695			0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
TFS167 On 27/09/2024 Spot Bond					0.00000	100.13830				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS16E On 27/09/2026 Spot Bond					0.00000	100.27035				0.00	0	
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	
TFS16E On 30/11/2024 Spot Bond					0.00000	100.57064				0.00	0	
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS169</b>										<b>0.00</b>	<b>0</b>	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.72703				0.00	0	
<b>Total TFS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS170</b>										<b>0.00</b>	<b>0</b>	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.89456				0.00	0	
<b>Total TFS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS171</b>										<b>0.00</b>	<b>0</b>	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.96817				0.00	0	
<b>Total TFS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS172</b>										<b>0.00</b>	<b>0</b>	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond					0.00000	100.91694				0.00	0	
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.36473				0.00	0	
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond					0.00000	100.88749				0.00	0	
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond					0.00000	100.88542				0.00	0	
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B On 21/11/2022 Spot Bond					0.00000	100.95052				0.00	0	
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond					0.00000	101.00909				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond					0.00000	101.01386				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15C On 21/11/2022 Spot Bond					0.00000	101.01700				0.00	0	
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C On 21/11/2022 Spot Bond					0.00000	101.10194				0.00	0	
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	
TH15C On 21/11/2022 Spot Bond					0.00000	100.98305				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D On 21/11/2022 Spot Bond					0.00000	101.68789				0.00	0	
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	
TH15D On 21/11/2022 Spot Bond					0.00000	101.44403				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D On 21/11/2022 Spot Bond					0.00000	101.28399				0.00	0	
<b>Total TH15D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D3</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2022 Spot Bond					0.00000	100.89178				0.00	0	
<b>Total TH16A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A1</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond					0.00000	101.08282				0.00	5,440,000,000	2,820,000,000
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>5,440,000,000</b>	<b>2,820,000,000</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>5,440,000,000</b>	<b>2,820,000,000</b>
TH16A On 21/08/2024 Spot Bond			8.49000	103.36283	8.49000	103.33909				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2022 Spot Bond					0.00000	100.94876				0.00	0	
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A4</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond					0.00000	100.89816				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2022 Spot Bond					0.00000	100.88931				0.00	0	
<b>Total TH16A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A7</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond					0.00000	100.89391				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond			5.76000	102.28460	5.76000	102.26856				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	100.92504				0.00	1,000,000,000	500,000,000
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For TH16B1</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
TH16B On 21/08/2024 Spot Bond					0.00000	101.16643				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	100.97880				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16C On 21/08/2024 Spot Bond					0.00000	100.96890				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C On 21/08/2024 Spot Bond					0.00000	101.03678				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C On 21/08/2024 Spot Bond					0.00000	101.01840				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D On 21/08/2024 Spot Bond					0.00000	101.27268				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.39259				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.32206				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.95444				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.93324				0.00	0	
<b>Total TH17B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B2</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.92618				0.00	0	
<b>Total TH17B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B3</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.00529				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.97280				0.00	0	
<b>Total TH17C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C2</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.96857				0.00	0	
<b>Total TH17C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C3</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.26491				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.21275				0.00	0	
<b>Total TH17D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D2</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.18031				0.00	0	
<b>Total TH17D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D3</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH170: On 21/11/2022 Spot Bond					0.00000	100.79197				0.00	0	
<b>Total TH1702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH1702</b>										<b>0.00</b>	<b>0</b>	
TH170: On 21/05/2023 Spot Bond					0.00000	100.81324				0.00	0	
<b>Total TH1703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH1703</b>										<b>0.00</b>	<b>0</b>	
TL23 On 05/09/2022 Spot Bond					0.00000	100.64433				0.00	0	
<b>Total TL23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL23</b>										<b>0.00</b>	<b>0</b>	
TL24 On 05/09/2022 Spot Bond			7.43500	103.42449	7.43500	103.40365				0.00	0	250,000,00
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
TL25 On 04/09/2024 Spot Bond			8.35500	105.77427	8.35500	105.75075				0.00	0	
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	102.63958				0.00	0	
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond					0.00000	100.22567				0.00	0	
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL27</b>										<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			9.58000	101.33592	9.58000	101.31001				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	101.10431				0.00	500,000,000	500,000,00
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,00</b>
<b>Total For TL29</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,00</b>
TL30 On 10/06/2024 Spot Bond					0.00000	101.22171				0.00	0	40,000,00
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
TL31 On 10/06/2026 Spot Bond					0.00000	101.30942				0.00	0	
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	101.32449				0.00	0	
<b>Total TL32 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For TL32</b>									<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			8.50500	104.81679	8.50500	104.79307			3,402,000,000,000.00	400,000,000	1,141,746,10
<b>Total TN23 SPOT</b>									<b>3,402,000,000,000.00</b>	<b>400,000,000</b>	<b>1,141,746,10</b>
<b>Total For TN23</b>									<b>3,402,000,000,000.00</b>	<b>400,000,000</b>	<b>1,141,746,10</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	43.43901	100.00000	43.34339			0.00	0	
<b>Total TN23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN23/R2023</b>									<b>0.00</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			9.96000	102.61297	9.96000	102.58542			0.00	0	4,010,765,90
<b>Total TN25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,010,765,90</b>
<b>Total For TN25</b>									<b>0.00</b>	<b>0</b>	<b>4,010,765,90</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	20.52140	100.00000	20.47547			0.00	0	
<b>Total TN25/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN25/R186</b>									<b>0.00</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			11.21000	92.38597	11.21000	92.35859			378,898,000,000,000.00	33,800,000,000	18,584,159,90
<b>Total TN27 SPOT</b>									<b>378,898,000,000,000.00</b>	<b>33,800,000,000</b>	<b>18,584,159,90</b>
<b>Total For TN27</b>									<b>378,898,000,000,000.00</b>	<b>33,800,000,000</b>	<b>18,584,159,90</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	11.41033	100.00000	11.38522			0.00	0	
<b>Total TN27/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN27/R186</b>									<b>0.00</b>	<b>0</b>	
TN29 On 07/02/2029 Spot Bond			11.65000	98.20101	11.65000	98.17422			0.00	0	
<b>Total TN29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN29</b>									<b>0.00</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			12.32000	93.49028	12.32000	93.45974			0.00	0	900,000,00
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	117.62721	8.00000	117.60200			0.00	0	
<b>Total TN30/R2030 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN30/R2030</b>									<b>0.00</b>	<b>0</b>	
TN34 On 07/02/2034 Spot Bond			12.65200	97.13025	12.65200	97.10155			0.00	0	
<b>Total TN34 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN34</b>									<b>0.00</b>	<b>0</b>	
TN40 On 09/10/2040 Spot Bond			13.03000	87.05983	13.03000	87.02981			2,619,030,000,000.00	201,000,000	720,000,00
<b>Total TN40 SPOT</b>									<b>2,619,030,000,000.00</b>	<b>201,000,000</b>	<b>720,000,00</b>
<b>Total For TN40</b>									<b>2,619,030,000,000.00</b>	<b>201,000,000</b>	<b>720,000,00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	102.81398	10.75000	102.78457			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TN40/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.19705				0.00	0	
<b>Total TNF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNF25</b>										<b>0.00</b>	<b>0</b>	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.28586				0.00	0	
<b>Total TNF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNF27</b>										<b>0.00</b>	<b>0</b>	
TNI33 On 28/02/2033 Spot Bond			5.69000	99.74158	5.69000	101.28294				0.00	0	
<b>Total TNI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNI33</b>										<b>0.00</b>	<b>0</b>	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.40326				0.00	0	
<b>Total TR5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A11</b>										<b>0.00</b>	<b>0</b>	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.40001				0.00	0	
<b>Total TR5A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A12</b>										<b>0.00</b>	<b>0</b>	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.40700				0.00	0	
<b>Total TR5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>										<b>0.00</b>	<b>0</b>	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.41672				0.00	0	
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A22</b>										<b>0.00</b>	<b>0</b>	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.60751	7.61000	100.49095				0.00	0	
<b>Total TR5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A31</b>										<b>0.00</b>	<b>0</b>	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	100.35908				0.00	0	
<b>Total TR5OM2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5OM2</b>										<b>0.00</b>	<b>0</b>	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	100.72187				0.00	0	
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	
TRA3A4 On 14/11/2022 Spot Bond			7.74500	101.87765	7.74500	101.85658				0.00	0	
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3A On 14/11/2022 Spot Bond					0.00000	100.95740				0.00	0	
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.20401				0.00	0	
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.94664				0.00	0	
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.01702				0.00	0	
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond			8.03500	104.22445	8.03500	104.20203				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.01702				0.00	0	
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.16760	8.62000	102.14404				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.27675				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.53359				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.45301				0.00	0	
<b>Total TRA5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B1</b>										<b>0.00</b>	<b>0</b>	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.43358				0.00	0	
<b>Total TRA5B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B2</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.55970				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For TRA5C1</b>									<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.55970			0.00	0	
<b>Total TRA5C2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C2</b>									<b>0.00</b>	<b>0</b>	
TSP26C On 16/09/2022 Spot Bond					0.00000	99.10548			0.00	0	
<b>Total TSP260 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TSP260</b>									<b>0.00</b>	<b>0</b>	
TSP261 On 07/02/2023 Spot Bond					0.00000	96.61705			0.00	0	
<b>Total TSP261 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TSP261</b>									<b>0.00</b>	<b>0</b>	
TSP262 On 13/02/2023 Spot Bond					0.00000	96.44173			0.00	0	
<b>Total TSP262 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TSP262</b>									<b>0.00</b>	<b>0</b>	
TSP263 On 10/03/2023 Spot Bond					0.00000	95.85315			0.00	0	
<b>Total TSP263 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TSP263</b>									<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.77967			0.00	0	
<b>Total TU1A11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>									<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.63285			0.00	0	
<b>Total TU1B11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>									<b>0.00</b>	<b>0</b>	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.32627			0.00	0	
<b>Total TU1D11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>									<b>0.00</b>	<b>0</b>	
TWC40 On 25/07/2022 Spot Bond					0.00000	101.11265			0.00	0	100,000,00
<b>Total TWC406 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For TWC406</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
TWC40 On 18/08/2022 Spot Bond					0.00000	100.76689			0.00	0	
<b>Total TWC409 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TWC409</b>									<b>0.00</b>	<b>0</b>	
TWC41 On 23/08/2022 Spot Bond					0.00000	100.73740			0.00	0	
<b>Total TWC410 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TWC410</b>									<b>0.00</b>	<b>0</b>	
TWC41 On 26/08/2022 Spot Bond					0.00000	100.70908			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TWC411 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC411</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 02/09/2022 Spot Bond					0.00000	100.60792				0.00	0	
<b>Total TWC412 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC412</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 07/09/2022 Spot Bond					0.00000	100.53280				0.00	0	
<b>Total TWC413 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC413</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 04/08/2022 Spot Bond					0.00000	100.10372				0.00	0	
<b>Total TWC414 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC414</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 06/10/2022 Spot Bond					0.00000	100.04576				0.00	0	
<b>Total TWC415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC415</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			11.43000	103.55023	11.43000	103.51896				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.93879				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.04325				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.96292				0.00	0	
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.06736				0.00	0	
<b>Total UU1A05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A05</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.09146				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.13001				0.00	0	
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B02</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.30019			0.00	0	
<b>Total UU1C01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For UU1C01</b>									<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.33228			0.00	0	
<b>Total UU1C02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For UU1C02</b>									<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.27666			0.00	0	
<b>Total VKE11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>									<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.39182			0.00	0	300,000,00
<b>Total VKE14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For VKE14</b>									<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
VKE15 On 14/02/2023 Spot Bond					0.00000	100.92770			0.00	0	
<b>Total VKE15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>									<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.95523			0.00	6,000,000,000	3,500,000,00
<b>Total VKE16 SPOT</b>									<b>0.00</b>	<b>6,000,000,000</b>	<b>3,500,000,00</b>
<b>Total For VKE16</b>									<b>0.00</b>	<b>6,000,000,000</b>	<b>3,500,000,00</b>
VKE17 On 27/08/2022 Spot Bond					0.00000	100.85065			0.00	0	
<b>Total VKE17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE17</b>									<b>0.00</b>	<b>0</b>	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.11250			0.00	0	
<b>Total VKE18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE18</b>									<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.53474			0.00	0	1,020,000,00
<b>Total WHL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,020,000,00</b>
<b>Total For WHL03</b>									<b>0.00</b>	<b>0</b>	<b>1,020,000,00</b>
<b>Total for SPOT</b>									<b>3.22e+017</b>	<b>125,870,468,134,600</b>	<b>274,552,533,80</b>
<b>Total for SPOT :</b>									<b>3.22e+017</b>	<b>870,468,134,600</b>	<b>274,552,533,80</b>
<b>Total Futures</b>									<b>3.22e+017</b>	<b>870,468,163,306</b>	<b>274,553,898,12</b>
<b>Total Options</b>									<b>24 849 450.00</b>	<b>10,000</b>	<b>141,02</b>
<b>Grand Total:</b>									<b>3.22e+017</b>	<b>870,468,173,306</b>	<b>274,554,039,14</b>