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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/08/2022

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 03/11/2022 Bond Future			12.18126	73.31779	12.17772	73.33459			0.00	0	
ES33 On 02/02/2023 Bond Future			12.38322	74.58734	12.37949	74.60460			0.00	0	35
ES33 On 04/05/2023 Bond Future			12.55752	72.23955	12.55019	72.27271			0.00	0	
ES33 On 03/08/2023 Bond Future			12.71643	73.74011	12.70833	73.77597			0.00	0	
ES33 On 02/11/2023 Bond Future			12.92397	71.31618	12.92023	71.33233			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 03/11/2022 Bond Future			12.50599	71.30740	12.50751	71.29908			0.00	0	
ES42 On 02/02/2023 Bond Future			12.68334	72.54345	12.68490	72.53511			0.00	0	4,76
ES42 On 04/05/2023 Bond Future			12.84401	69.68659	12.84270	69.69345			0.00	0	
ES42 On 03/08/2023 Bond Future			12.98664	71.13750	12.98491	71.14639			0.00	0	
ES42 On 02/11/2023 Bond Future			13.17073	68.19469	13.17292	68.18370			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 03/11/2022 Bond Future			166.73623	166.73623	166.56936	166.56936			0.00	0	7,56

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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	Op Interest
I2025	On	02/02/2023	Bond Future			167.92283	167.92283	167.75363	167.75363			0.00	0	1,9'
I2025	On	04/05/2023	Bond Future			171.17185	171.17185	171.03492	171.03492			0.00	0	
I2025	On	03/08/2023	Bond Future			172.95384	172.95384	172.81956	172.81956			0.00	0	
I2025	On	02/11/2023	Bond Future			176.16368	176.16368	175.97996	175.97996			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,48'</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>9,48'</b>
I2029	On	03/11/2022	Bond Future			121.41180	121.41180	120.88106	120.88106			0.00	0	1,5'
I2029	On	02/02/2023	Bond Future			123.51356	123.51356	122.97387	122.97387			0.00	0	7'
I2029	On	04/05/2023	Bond Future			124.60440	124.60440	124.08038	124.08038			0.00	0	
I2029	On	03/08/2023	Bond Future			127.18484	127.18484	126.65360	126.65360			0.00	0	
I2029	On	02/11/2023	Bond Future			128.20073	128.20073	127.62598	127.62598			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,24'</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>2,24'</b>
I2033	On	03/11/2022	Bond Future			113.80268	113.80268	113.73678	113.73678			0.00	0	1,28'
I2033	On	02/02/2023	Bond Future			115.77234	115.77234	115.70564	115.70564			0.00	0	6,14'
I2033	On	04/05/2023	Bond Future			116.62754	116.62754	116.58400	116.58400			0.00	0	
I2033	On	03/08/2023	Bond Future			119.04254	119.04254	119.00144	119.00144			0.00	0	
I2033	On	02/11/2023	Bond Future			119.81831	119.81831	119.74480	119.74480			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,42'</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>7,42'</b>
I2038	On	03/11/2022	Bond Future			128.67211	128.67211	128.67300	128.67300			7,205,638.16	56	5,5'
I2038	On	02/02/2023	Bond Future			128.98745	128.98745	128.98897	128.98897			0.00	0	
I2038	On	04/05/2023	Bond Future			131.48409	131.48409	131.51280	131.51280			0.00	0	
I2038	On	03/08/2023	Bond Future			132.22483	132.22483	132.25865	132.25865			0.00	0	
I2038	On	02/11/2023	Bond Future			134.67833	134.67833	134.67654	134.67654			0.00	0	
<b>Total I2038 Future</b>												<b>7,205,638.16</b>	<b>56</b>	<b>5,51'</b>
<b>Total For I2038</b>												<b>7,205,638.16</b>	<b>56</b>	<b>5,51'</b>
I2046	On	03/11/2022	Bond Future			114.78661	114.78661	114.58332	114.58332			0.00	0	15,98'
I2046	On	02/02/2023	Bond Future			116.77388	116.77388	116.56725	116.56725			0.00	0	
I2046	On	04/05/2023	Bond Future			116.99340	116.99340	116.80770	116.80770			0.00	0	
I2046	On	03/08/2023	Bond Future			119.41754	119.41754	119.23147	119.23147			0.00	0	
I2046	On	02/11/2023	Bond Future			119.52052	119.52052	119.29941	119.29941			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>15,98'</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>15,98'</b>
I2050	On	03/11/2022	Bond Future			117.80911	117.80911	117.04823	117.04823			0.00	0	11,7'
I2050	On	02/02/2023	Bond Future			117.72534	117.72534	116.95155	116.95155			0.00	0	
I2050	On	04/05/2023	Bond Future			120.00365	120.00365	119.24002	119.24002			0.00	0	
I2050	On	03/08/2023	Bond Future			120.28750	120.28750	119.51185	119.51185			0.00	0	

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	02/11/2023	Bond Future			122.51931	122.51931	121.69674	121.69674			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>11,71</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>11,71</b>
R186	On	03/11/2022	Bond Future			9.06252	108.84535	9.04198	108.91681		4.98	10,775,689.65	99	64,26
R186	On	02/02/2023	Bond Future			9.23262	105.40710	9.21038	105.47996		5.19	0.00	0	
R186	On	04/05/2023	Bond Future			9.35799	107.42592	9.32651	107.52284		4.94	0.00	0	
R186	On	03/08/2023	Bond Future			9.44884	104.32740	9.41357	104.42918		4.85	0.00	0	
R186	On	02/11/2023	Bond Future			9.63898	106.23865	9.61138	106.31266		4.54	0.00	0	
<b>Total R186 Future</b>												<b>10,775,689.65</b>	<b>99</b>	<b>64,26</b>
R186	On	03/11/2022	Bond Future	8.23	Call			126.35000	0.12635	115,550	4.77	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			3,000.74000	3.00074	3,061,400	4.77	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			312.78000	0.31278	291,900	4.88	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,113.85000	2.11385	2,164,430	4.88	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			321.37000	0.32137	300,100	4.88	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,086.89000	2.08689	2,137,080	4.88	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			330.28000	0.33028	308,610	4.88	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,060.27000	2.06027	2,110,060	4.88	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			775.16000	0.77516	738,150	5.08	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,235.78000	1.23578	1,270,230	5.08	0.00	0	4,3
R186	On	02/02/2023	Bond Future	8.33	Call			419.91000	0.41991	401,600	5.02	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,355.98000	3.35598	3,410,530	5.02	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			426.82000	0.42682	408,290	5.02	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,328.96000	3.32896	3,383,290	5.02	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			412.88000	0.41288	394,790	5.02	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,382.89000	3.38289	3,437,660	5.02	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,652.06000	2.65206	2,710,560	4.85	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,089.21000	1.08921	1,050,510	4.86	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,633.13000	2.63313	2,691,350	4.86	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,102.09000	1.10209	1,063,110	4.86	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,614.64000	2.61464	2,672,580	4.86	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,076.75000	1.07675	1,038,330	4.85	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,610.41000	2.61041	2,548,950	5.26	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,701.78000	1.70178	1,742,100	5.26	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,628.75000	2.62875	2,567,080	5.27	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,691.57000	1.69157	1,731,680	5.27	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,647.13000	2.64713	2,585,260	5.28	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,681.41000	1.68141	1,721,320	5.28	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,445.15000	2.44515	2,482,290	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,847.30000	1.84730	1,810,740	4.61	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	02/11/2023	Bond Future	9.38	Put			2,470.47000	2.47047	2,507,920	4.61	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,861.64000	1.86164	1,824,920	4.61	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,457.78000	2.45778	2,495,070	4.61	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,876.03000	1.87603	1,839,160	4.62	0.00	0	
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>8,62</b>
<b>Total For R186</b>												<b>10,775,689.65</b>	<b>99</b>	<b>72,88</b>
R197	On	03/11/2022	Bond Future			337.31112	337.31112	337.13613	337.13613			0.00	0	83
R197	On	02/02/2023	Bond Future			334.32903	334.32903	334.15218	334.15218			0.00	0	
R197	On	04/05/2023	Bond Future			340.80093	340.80093	340.69169	340.69169			0.00	0	
R197	On	03/08/2023	Bond Future			338.71896	338.71896	338.61923	338.61923			0.00	0	
R197	On	02/11/2023	Bond Future			345.00244	345.00244	344.80753	344.80753			0.00	0	
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>83</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>83</b>
R202	On	03/11/2022	Bond Future			248.76260	248.76260	248.28191	248.28191			0.00	0	6,14
R202	On	02/02/2023	Bond Future			248.38320	248.38320	247.89500	247.89500			0.00	0	46
R202	On	04/05/2023	Bond Future			253.18972	253.18972	252.74472	252.74472			0.00	0	
R202	On	03/08/2023	Bond Future			253.57733	253.57733	253.13124	253.13124			0.00	0	
R202	On	02/11/2023	Bond Future			258.28258	258.28258	257.75905	257.75905			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,60</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>6,60</b>
R2023	On	03/11/2022	Bond Future			7.33606	101.58819	7.41730	101.56342		0.35	0.00	0	24,22
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>24,22</b>
R2023	On	03/11/2022	Bond Future	6.25	Call			0.00000	0.00000	0,010	0.21	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			356.94000	0.35694	332,180	0.21	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.00000	0.00000	0,010	0.21	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			353.88000	0.35388	329,120	0.21	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.00000	0.00000	0,010	0.21	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			350.81000	0.35081	326,050	0.21	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>24,22</b>
R2030	On	03/11/2022	Bond Future			10.44904	89.93565	10.43976	89.97828		9.07	9,353,307.60	104	66,73
R2030	On	02/02/2023	Bond Future			10.61898	87.46537	10.60919	87.50888		9.37	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			10.76426	89.14161	10.74958	89.20486		9.00	0.00	0	
R2030	On	03/08/2023	Bond Future			10.89454	86.96408	10.87848	87.03111		8.94	0.00	0	
R2030	On	02/11/2023	Bond Future			11.07187	88.55701	11.06110	88.60043		8.43	0.00	0	
<b>Total R2030 Future</b>												<b>9,353,307.60</b>	<b>104</b>	<b>71,93</b>
R2030	On	03/11/2022	Bond Future	9.70	Call			289.67000	0.28967	277,090	8.49	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			3,773.51000	3.77351	3,803,560	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 Intern
R2030 On 03/11/2022 Bond Future	10.08	Call			753.30000	0.75330	730,580	8.87		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			2,426.09000	2.42609	2,446,000	8.87		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			769.79000	0.76979	746,800	8.88		0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Put			244.48000	0.24448	243,580	10.80		0.00	0	50
R2030 On 03/11/2022 Bond Future	10.09	Put			2,395.54000	2.39554	2,415,180	8.88		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			786.66000	0.78666	763,400	8.90		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			2,365.40000	2.36540	2,384,770	8.90		0.00	0	
R2030 On 03/11/2022 Bond Future	10.20	Call			967.24000	0.96724	941,280	9.01		0.00	0	50
R2030 On 03/11/2022 Bond Future	10.20	Put			2,077.60000	2.07760	2,094,270	9.01		0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Call			5,247.35000	5.24735	5,203,820	10.80		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			234.99000	0.23499	228,080	9.03		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Put			7,579.17000	7.57917	7,615,770	9.03		0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			250.39000	0.25039	243,140	9.01		0.00	0	30
R2030 On 02/02/2023 Bond Future	9.08	Put			7,397.89000	7.39789	7,434,150	9.01		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			647.85000	0.64785	633,590	9.02		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			5,000.49000	5.00049	5,029,740	9.02		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.79	Call			790.18000	0.79018	773,960	9.06		0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			4,530.73000	4.53073	4,558,020	9.06		0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			162.01000	0.16201	156,830	9.16		0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			8,647.11000	8.64711	8,685,440	9.16		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			839.99000	0.83999	823,130	9.09		0.00	0	30
R2030 On 02/02/2023 Bond Future	9.83	Put			4,393.24000	4.39324	4,419,890	9.09		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			987.69000	0.98769	969,060	9.15		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			4,028.38000	4.02838	4,053,260	9.15		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.20	Call			301.79000	0.30179	293,450	8.95		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			6,862.34000	6.86234	6,897,510	8.95		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			1,075.01000	1.07501	1,055,400	9.19		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			3,837.66000	3.83766	3,861,560	9.19		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			1,090.24000	1.09024	1,070,470	9.20		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			3,806.65000	3.80665	3,830,390	9.20		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			802.44000	0.80244	786,060	9.07		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			4,496.12000	4.49612	4,523,250	9.07		0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Call			3,755.95000	3.75595	3,720,190	10.23		0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Put			1,349.92000	1.34992	1,357,670	10.23		0.00	0	30
R2030 On 02/02/2023 Bond Future	11.35	Call			4,337.65000	4.33765	4,300,210	10.42		0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.35	Put			1,121.26000	1.12126	1,127,330	10.42		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			1,060.12000	1.06012	1,040,680	9.18		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			3,869.03000	3.86903	3,893,100	9.18		0.00	0	
R2030 On 02/02/2023 Bond Future	11.55	Call			4,978.69000	4.97869	4,939,770	10.63		0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.55	Put			919.90000	0.91990	924,490	10.63		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intern
R2030 On 02/02/2023 Bond Future	11.12	Call			3,637.41000	3.63741	3,602,050	10.19	0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Put			1,403.25000	1.40325	1,411,400	10.19	0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Put			4,607.67000	4.60767	4,646,220	8.68	0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			409.56000	0.40956	398,730	8.67	0.00	0	3%
R2030 On 04/05/2023 Bond Future	9.03	Put			8,237.62000	8.23762	8,290,040	8.67	0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			790.59000	0.79059	772,880	8.55	0.00	0	1%
R2030 On 04/05/2023 Bond Future	9.58	Put			6,022.04000	6.02204	6,067,580	8.55	0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			3,201.21000	3.20121	3,230,320	9.02	0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			885.25000	0.88525	866,100	8.57	0.00	0	4%
R2030 On 04/05/2023 Bond Future	9.67	Put			5,700.32000	5.70032	5,744,420	8.57	0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			1,011.50000	1.01150	990,550	8.61	0.00	0	3%
R2030 On 04/05/2023 Bond Future	9.78	Put			5,320.87000	5.32087	5,363,170	8.61	0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,299.26000	1.29926	1,274,560	8.68	0.00	0	1,0%
R2030 On 04/05/2023 Bond Future	11.34	Put			1,773.82000	1.77382	1,790,670	9.72	0.00	0	1%
R2030 On 04/05/2023 Bond Future	10.42	Call			2,024.92000	2.02492	1,992,710	8.95	0.00	0	4%
R2030 On 04/05/2023 Bond Future	10.42	Put			3,460.44000	3.46044	3,491,480	8.95	0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			2,227.04000	2.22704	2,193,070	9.02	0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			3,223.86000	3.22386	3,253,140	9.02	0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			2,248.11000	2.24811	2,213,970	9.02	0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			737.92000	0.73792	744,500	10.79	0.00	0	4%
R2030 On 04/05/2023 Bond Future	10.54	Call			2,269.28000	2.26928	2,234,970	9.03	0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			3,178.69000	3.17869	3,207,630	9.03	0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			2,508.80000	2.50880	2,472,610	9.12	0.00	0	3%
R2030 On 04/05/2023 Bond Future	10.65	Put			2,939.41000	2.93941	2,966,470	9.12	0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			4,272.63000	4.27263	4,226,230	9.72	0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			688.16000	0.68816	694,320	10.79	0.00	0	3%
R2030 On 04/05/2023 Bond Future	11.62	Call			5,090.58000	5.09058	5,040,950	9.98	0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			1,438.50000	1.43850	1,452,120	9.98	0.00	0	3%
R2030 On 04/05/2023 Bond Future	12.04	Call			6,391.62000	6.39162	6,338,090	10.37	0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			1,046.82000	1.04682	1,056,540	10.37	0.00	0	1,0%
R2030 On 04/05/2023 Bond Future	12.50	Call			7,886.80000	7.88680	7,830,130	10.79	0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Call			8,107.10000	8.10710	8,050,010	10.79	0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			2,622.06000	2.62206	2,586,400	9.06	0.00	0	3%
R2030 On 03/08/2023 Bond Future	10.65	Put			3,582.72000	3.58272	3,614,090	9.06	0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Call			4,284.56000	4.28456	4,239,040	9.64	0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			2,343.56000	2.34356	2,365,070	9.64	0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			4,310.91000	4.31091	4,265,270	9.65	0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			2,329.34000	2.32934	2,350,730	9.65	0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Call			2,126.59000	2.12659	2,094,900	8.87	0.00	0	1,0%
R2030 On 03/08/2023 Bond Future	10.40	Put			4,153.77000	4.15377	4,189,110	8.87	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 Interest
R2030	On	03/08/2023	Bond Future	12.59	Call		7.85666000	7.85666	7,799,520	10.63	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		1,066.92000	1.06692	1,076,810	10.63	0.00	0	1,076,810
R2030	On	03/08/2023	Bond Future	12.89	Call		8,739.35000	8.73935	8,680,210	10.63	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		829.73000	0.82973	837,620	10.63	0.00	0	3,829,730
R2030	On	03/08/2023	Bond Future	11.34	Call		4,258.59000	4.25859	4,213,200	9.63	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		2,358.18000	2.35818	2,379,820	9.63	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		3,810.58000	3.81058	3,829,840	8.48	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		2,790.03000	2.79003	2,766,050	8.47	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		3,851.25000	3.85125	3,870,690	8.47	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		2,810.78000	2.81078	2,786,710	8.48	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		3,831.06000	3.83106	3,850,410	8.48	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		2,831.22000	2.83122	2,807,060	8.48	0.00	0	
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>21,480</b>
<b>Total For R2030</b>											<b>9,353,307.60</b>	<b>104</b>	<b>93,380</b>
R2032	On	03/11/2022	Bond Future			10.90620	85.49321	10.89191	85.56727	11.16	854,932.10	10	157,110
R2032	On	02/02/2023	Bond Future			11.07165	86.95326	11.05669	87.02876	11.24	0.00	0	
R2032	On	04/05/2023	Bond Future			11.21131	84.45841	11.19196	84.55369	11.47	0.00	0	
R2032	On	03/08/2023	Bond Future			11.33265	86.19446	11.31196	86.29399	11.00	0.00	0	2,600
R2032	On	02/11/2023	Bond Future			11.50260	83.61717	11.48605	83.69461	10.86	0.00	0	
<b>Total R2032 Future</b>											<b>854,932.10</b>	<b>10</b>	<b>159,770</b>
R2032	On	03/11/2022	Bond Future	9.31	Call		19.67000	0.01967	17,680	9.92	0.00	0	17,680
R2032	On	03/11/2022	Bond Future	9.31	Put		8,778.40000	8.77840	8,850,470	9.92	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call		23.88000	0.02388	21,530	9.92	0.00	0	4,000
R2032	On	03/11/2022	Bond Future	9.36	Put		8,487.94000	8.48794	8,559,650	9.92	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call		34.80000	0.03480	31,580	9.91	0.00	0	5,000
R2032	On	03/11/2022	Bond Future	9.92	Put		5,418.59000	5.41859	5,481,180	10.07	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call		311.24000	0.31124	293,660	10.28	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put		4,498.29000	4.49829	4,554,770	10.28	0.00	0	4,554,770
R2032	On	03/11/2022	Bond Future	10.16	Call		358.39000	0.35839	339,000	10.33	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put		4,269.60000	4.26960	4,324,270	10.33	0.00	0	11,000
R2032	On	03/11/2022	Bond Future	10.21	Put		4,047.01000	4.04701	4,099,790	10.39	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call		814.67000	0.81467	781,690	10.77	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put		2,933.38000	2.93338	2,974,460	10.77	0.00	0	4,000
R2032	On	03/11/2022	Bond Future	10.56	Call		946.56000	0.94656	910,550	10.87	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put		2,691.24000	2.69124	2,729,290	10.87	0.00	0	11,000
R2032	On	03/11/2022	Bond Future	9.92	Call		172.91000	0.17291	161,440	10.07	0.00	0	7,000
R2032	On	03/11/2022	Bond Future	10.66	Put		2,370.31000	2.37031	2,404,100	11.02	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call		1,178.73000	1.17873	1,138,050	11.04	0.00	0	7,000
R2032	On	03/11/2022	Bond Future	10.67	Put		2,339.95000	2.33995	2,373,330	11.04	0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032 On 03/11/2022 Bond Future	11.45	Call			3,589.15000	3.58915	3,524,050	12.25		0.00	0	
R2032 On 03/11/2022 Bond Future	11.45	Put			759.84000	0.75984	768,800	12.25		0.00	0	7,50
R2032 On 03/11/2022 Bond Future	10.21	Call			410.52000	0.41052	389,240	10.39		0.00	0	50
R2032 On 03/11/2022 Bond Future	9.46	Put			7,913.18000	7.91318	7,984,020	9.91		0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Call			3,971.76000	3.97176	3,904,880	12.40		0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Put			648.89000	0.64889	656,070	12.40		0.00	0	50
R2032 On 03/11/2022 Bond Future	12.30	Call			7,085.16000	7.08516	7,011,690	13.51		0.00	0	
R2032 On 03/11/2022 Bond Future	12.30	Put			184.99000	0.18499	185,580	13.51		0.00	0	70
R2032 On 03/11/2022 Bond Future	10.66	Call			1,156.27000	1.15627	1,116,000	11.02		0.00	0	
R2032 On 02/02/2023 Bond Future	9.31	Call			204.68000	0.20468	196,350	10.51		0.00	0	40
R2032 On 02/02/2023 Bond Future	9.31	Put			9,672.39000	9.67239	9,739,560	10.51		0.00	0	
R2032 On 02/02/2023 Bond Future	9.47	Call			271.93000	0.27193	261,520	10.48		0.00	0	50
R2032 On 02/02/2023 Bond Future	9.47	Put			8,815.89000	8.81589	8,880,980	10.48		0.00	0	
R2032 On 02/02/2023 Bond Future	9.92	Call			587.08000	0.58708	568,620	10.54		0.00	0	70
R2032 On 02/02/2023 Bond Future	9.92	Put			6,596.18000	6.59618	6,653,220	10.54		0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Call			864.50000	0.86450	840,410	10.69		0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Put			5,558.82000	5.55882	5,610,230	10.69		0.00	0	40
R2032 On 02/02/2023 Bond Future	10.22	Call			946.05000	0.94605	920,470	10.73		0.00	0	50
R2032 On 02/02/2023 Bond Future	10.22	Put			5,315.62000	5.31562	5,365,540	10.73		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Call			1,195.49000	1.19549	1,165,780	10.87		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Put			4,706.67000	4.70667	4,752,460	10.87		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Call			1,212.40000	1.21240	1,182,420	10.88		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Put			4,670.30000	4.67030	4,715,820	10.88		0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Call			1,229.45000	1.22945	1,199,220	10.89		0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Put			4,634.11000	4.63411	4,679,380	10.89		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Call			1,408.64000	1.40864	1,375,780	10.98		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Put			4,283.22000	4.28322	4,325,860	10.98		0.00	0	40
R2032 On 02/02/2023 Bond Future	10.67	Call			1,752.14000	1.75214	1,714,790	11.16		0.00	0	70
R2032 On 02/02/2023 Bond Future	10.67	Put			3,735.29000	3.73529	3,773,440	11.16		0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Call			4,650.61000	4.65061	4,591,170	12.35		0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Put			1,531.69000	1.53169	1,547,750	12.35		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Call			5,168.21000	5.16821	5,106,530	12.53		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Put			1,333.23000	1.33323	1,347,050	12.53		0.00	0	50
R2032 On 02/02/2023 Bond Future	12.75	Call			8,563.76000	8.56376	8,493,220	13.59		0.00	0	
R2032 On 02/02/2023 Bond Future	12.75	Put			561.63000	0.56163	566,590	13.59		0.00	0	70
R2032 On 04/05/2023 Bond Future	10.87	Put			4,095.92000	4.09592	4,143,310	11.35		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			2,512.17000	2.51217	2,464,030	11.36		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			4,068.33000	4.06833	4,115,470	11.36		0.00	0	
R2032 On 04/05/2023 Bond Future	11.37	Put			2,906.36000	2.90636	2,941,900	11.86		0.00	0	
R2032 On 04/05/2023 Bond Future	13.43	Call			10,721.67000	10.72167	10,634,060	13.62		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2032	On	04/05/2023	Bond Future	13.43	Put		594.15000	0.59415	601,820	13.62	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call		1,955.55000	1.95555	1,914,020	11.14	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		4,837.95000	4.83795	4,891,700	11.14	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		2,489.25000	2.48925	2,441,360	11.35	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,535.48000	2.53548	2,487,090	11.37	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		4,041.17000	4.04117	4,088,060	11.37	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		3,777.67000	3.77767	3,717,930	11.86	0.00	0	40
R2032	On	03/08/2023	Bond Future	11.75	Call		4,990.96000	4.99096	4,925,300	11.68	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,916.73000	2.91673	2,950,600	11.68	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		5,020.09000	5.02009	4,954,250	11.69	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,899.31000	2.89931	2,933,000	11.69	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		5,049.60000	5.04960	4,983,580	11.70	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,882.30000	2.88230	2,915,810	11.70	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		5,437.05000	5.43705	5,368,780	11.82	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,668.21000	2.66821	2,699,470	11.82	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		4,622.80000	4.62280	4,659,020	10.85	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		3,435.42000	3.43542	3,394,040	10.85	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		4,598.13000	4.59813	4,634,190	10.85	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,389.05000	3.38905	3,347,990	10.84	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		4,647.21000	4.64721	4,683,590	10.84	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,412.38000	3.41238	3,371,160	10.85	0.00	0	
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>24,46</b>
<b>Total For R2032</b>											<b>854,932.10</b>	<b>10</b>	<b>184,23</b>
R2035	On	03/11/2022	Bond Future			11.20338	86.31231	11.19935	86.33592	12.70	0.00	0	59,21
R2035	On	02/02/2023	Bond Future			11.36382	87.78528	11.35960	87.80942	12.94	0.00	0	106,33
R2035	On	04/05/2023	Bond Future			11.49342	84.96431	11.48578	85.00715	13.34	0.00	0	
R2035	On	03/08/2023	Bond Future			11.60843	86.70918	11.60005	86.75528	12.92	0.00	0	
R2035	On	02/11/2023	Bond Future			11.76764	83.79912	11.76335	83.82218	12.98	0.00	0	
<b>Total R2035 Future</b>											<b>0.00</b>	<b>0</b>	<b>165,56</b>
R2035	On	03/11/2022	Bond Future	9.82	Call		55.87000	0.05587	52,920	11.46	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put		8,720.22000	8.72022	8,740,880	11.46	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call		275.97000	0.27597	266,670	11.77	0.00	0	91
R2035	On	03/11/2022	Bond Future	10.30	Put		5,788.97000	5.78897	5,803,280	11.77	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call		574.06000	0.57406	559,440	12.08	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		2,203.24000	2.20324	2,201,930	12.91	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put		190.67000	0.19067	186,860	15.30	0.00	0	91
R2035	On	03/11/2022	Bond Future	10.99	Call		1,409.62000	1.40962	1,386,840	12.69	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put		2,649.34000	2.64934	2,650,170	12.69	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call		1,568.62000	1.56862	1,544,870	12.78	0.00	0	91

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 03/11/2022 Bond Future	11.05	Put			2,450.41000	2.45041	2,450,270	12.78		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			1,795.40000	1.79540	1,770,480	12.91		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			4,379.87000	4.37987	4,388,860	12.08		0.00	0	58
R2035 On 03/11/2022 Bond Future	11.14	Call			1,824.90000	1.82490	1,799,840	12.92		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			2,173.76000	2.17376	2,172,310	12.92		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			1,854.65000	1.85465	1,829,450	12.94		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			2,144.58000	2.14458	2,142,990	12.94		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Call			8,268.05000	8.26805	8,240,630	15.30		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			386.28000	0.38628	379,310	11.88		0.00	0	38
R2035 On 02/02/2023 Bond Future	9.89	Put			9,430.03000	9.43003	9,447,200	11.88		0.00	0	38
R2035 On 02/02/2023 Bond Future	10.64	Call			1,286.74000	1.28674	1,272,050	12.23		0.00	0	38
R2035 On 02/02/2023 Bond Future	10.64	Put			5,552.35000	5.55235	5,561,800	12.23		0.00	0	38
R2035 On 02/02/2023 Bond Future	9.81	Call			335.34000	0.33534	329,010	11.88		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			9,909.97000	9.90997	9,927,780	11.88		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.85	Call			360.08000	0.36008	353,440	11.88		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.85	Put			9,668.75000	9.66875	9,686,250	11.88		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.87	Call			1,757.48000	1.75748	1,740,250	12.47		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.87	Put			4,626.99000	4.62699	4,633,900	12.47		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.30	Call			758.94000	0.75894	748,110	11.93		0.00	0	98
R2035 On 02/02/2023 Bond Future	10.30	Put			7,146.93000	7.14693	7,160,240	11.93		0.00	0	98
R2035 On 02/02/2023 Bond Future	10.60	Call			1,214.99000	1.21499	1,200,750	12.20		0.00	0	98
R2035 On 02/02/2023 Bond Future	10.60	Put			5,726.63000	5.72663	5,736,530	12.20		0.00	0	98
R2035 On 02/02/2023 Bond Future	11.06	Call			2,219.81000	2.21981	2,200,620	12.70		0.00	0	98
R2035 On 02/02/2023 Bond Future	11.06	Put			3,959.46000	3.95946	3,964,410	12.70		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.66	Call			1,323.60000	1.32360	1,308,690	12.25		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.66	Put			5,466.56000	5.46656	5,475,790	12.25		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Call			1,734.81000	1.73481	1,717,680	12.46		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Put			4,664.37000	4.66437	4,671,380	12.46		0.00	0	58
R2035 On 02/02/2023 Bond Future	13.22	Call			10,311.95000	10.31195	10,285,100	15.60		0.00	0	58
R2035 On 02/02/2023 Bond Future	13.22	Put			564.36000	0.56436	561,650	15.60		0.00	0	98
R2035 On 02/02/2023 Bond Future	10.88	Call			1,780.10000	1.78010	1,762,760	12.48		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.88	Put			4,589.62000	4.58962	4,596,420	12.48		0.00	0	58
R2035 On 02/02/2023 Bond Future	11.05	Call			2,193.77000	2.19377	2,174,680	12.68		0.00	0	98
R2035 On 02/02/2023 Bond Future	11.05	Put			3,992.37000	3.99237	3,997,420	12.68		0.00	0	98
R2035 On 02/02/2023 Bond Future	11.94	Call			5,067.27000	5.06727	5,042,030	13.87		0.00	0	98
R2035 On 02/02/2023 Bond Future	11.94	Put			1,837.55000	1.83755	1,836,450	13.87		0.00	0	98
R2035 On 02/02/2023 Bond Future	11.98	Call			5,217.99000	5.21799	5,192,590	13.93		0.00	0	98
R2035 On 02/02/2023 Bond Future	11.98	Put			1,772.28000	1.77228	1,771,020	13.93		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.42	Put			7,663.31000	7.66331	7,689,090	12.58		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Call			1,678.99000	1.67899	1,659,670	12.71		0.00	0	38

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 04/05/2023 Bond Future	10.60	Put			6,864.94000	6.86494	6,888,460	12.71		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			4,667.19000	4.66719	4,683,270	13.28		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			3,068.78000	3.06878	3,041,910	13.30		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			4,636.39000	4.63639	4,652,360	13.30		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			693.43000	0.69343	682,610	12.47		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			10,630.80000	10.63080	10,662,820	12.47		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			1,368.35000	1.36835	1,351,290	12.58		0.00	0	48
R2035 On 04/05/2023 Bond Future	12.46	Put			1,978.72000	1.97872	1,983,870	14.82		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Call			9,980.44000	9.98044	9,939,690	15.69		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			1,199.52000	1.19952	1,201,610	15.69		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Call			2,961.90000	2.96190	2,935,500	13.25		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			4,760.33000	4.76033	4,776,770	13.25		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			3,041.96000	3.04196	3,015,200	13.28		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			3,095.72000	3.09572	3,068,740	13.31		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			4,605.76000	4.60576	4,621,620	13.31		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			7,198.51000	7.19851	7,160,820	14.82		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			5,679.62000	5.67962	5,645,580	13.68		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			3,572.44000	3.57244	3,584,500	13.68		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			5,711.94000	5.71194	5,677,810	13.69		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			3,551.73000	3.55173	3,563,700	13.69		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			5,647.04000	5.64704	5,613,070	13.66		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			3,592.94000	3.59294	3,605,070	13.66		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			5,799.27000	5.79927	5,806,260	12.90		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			3,894.38000	3.89438	3,878,260	12.91		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			5,769.75000	5.76975	5,776,690	12.91		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			3,920.10000	3.92010	3,903,930	12.92		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			5,740.00000	5.74000	5,746,890	12.92		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			3,868.39000	3.86839	3,852,320	12.90		0.00	0	
<b>Total R2035 Option</b>										<b>0.00</b>	<b>0</b>	<b>13,14</b>
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	<b>178,73</b>
R2037 On 03/11/2022 Bond Future			11.36018	82.33031	11.35616	82.35414		13.58		3,787,194.26	46	66,06
R2037 On 02/02/2023 Bond Future			11.50985	79.47990	11.50564	79.50432		14.59		0.00	0	71,47
R2037 On 04/05/2023 Bond Future			11.63964	81.00399	11.63224	81.04611		14.34		0.00	0	
R2037 On 03/08/2023 Bond Future			11.75833	78.40975	11.75024	78.45496		14.65		0.00	0	
R2037 On 02/11/2023 Bond Future			11.90539	79.84549	11.90111	79.86893		13.99		0.00	0	
<b>Total R2037 Future</b>										<b>3,787,194.26</b>	<b>46</b>	<b>137,53</b>
R2037 On 03/11/2022 Bond Future	11.30	Call			1,848.85000	1.84885	1,823,510	13.66		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			2,182.78000	2.18278	2,181,270	13.66		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			1,879.00000	1.87900	1,853,520	13.68		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2037	On	03/11/2022	Bond Future	11.31	Put		2,153.32000	2.15332	2,151,670	13.68	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		1,909.39000	1.90939	1,883,780	13.70	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		2,124.17000	2.12417	2,122,390	13.70	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		1,875.86000	1.87586	1,857,920	14.27	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		4,706.94000	4.70694	4,713,420	14.27	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		1,899.52000	1.89952	1,881,460	14.29	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		4,669.56000	4.66956	4,675,920	14.29	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		1,923.53000	1.92353	1,905,380	14.30	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		4,632.60000	4.63260	4,638,870	14.30	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		2,045.49000	2.04549	2,026,800	14.37	0.00	0	63
R2037	On	02/02/2023	Bond Future	11.10	Put		4,450.69000	4.45069	4,456,420	14.37	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call		4,759.34000	4.75934	4,734,090	15.69	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put		2,132.17000	2.13217	2,131,340	15.69	0.00	0	63
R2037	On	04/05/2023	Bond Future	11.03	Put		5,839.06000	5.83906	5,858,370	13.80	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		4,892.54000	4.89254	4,908,590	14.10	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		2,993.63000	2.99363	2,967,450	14.11	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		4,860.33000	4.86033	4,876,270	14.11	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		3,020.51000	3.02051	2,994,210	14.12	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		4,828.31000	4.82831	4,844,130	14.12	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		2,297.30000	2.29730	2,274,490	13.80	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Call		4,378.44000	4.37844	4,347,260	14.69	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Put		3,543.67000	3.54367	3,554,610	14.69	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		11,609.84000	11.60984	11,568,640	16.97	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		890.48000	0.89048	891,400	16.97	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.30	Call		2,966.88000	2.96688	2,940,810	14.10	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		5,701.53000	5.70153	5,667,940	15.36	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		3,673.59000	3.67359	3,685,210	15.36	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		5,734.15000	5.73415	5,700,480	15.38	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		3,652.44000	3.65244	3,663,980	15.38	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		5,766.84000	5.76684	5,733,080	15.39	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		3,631.42000	3.63142	3,642,870	15.39	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		5,848.72000	5.84872	5,855,660	13.83	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		3,950.92000	3.95092	3,934,510	13.81	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		5,909.24000	5.90924	5,916,270	13.81	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		3,977.19000	3.97719	3,960,730	13.82	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		5,878.74000	5.87874	5,885,720	13.82	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		4,003.88000	4.00388	3,987,380	13.83	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	<b>2,47</b>
<b>Total For R2037</b>											<b>3,787,194.26</b>	<b>46</b>	<b>140,01</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040 On 03/11/2022 Bond Future			11.45108	84.15283	11.45220	84.14570		14.42	5,890,698.10	70	61,7%
R2040 On 02/02/2023 Bond Future			11.59610	81.08319	11.59723	81.07614		15.52	0.00	0	64,0%
R2040 On 04/05/2023 Bond Future			11.72176	82.63827	11.72006	82.64868		15.27	0.00	0	
R2040 On 03/08/2023 Bond Future			11.83675	79.82735	11.83460	79.84029		15.65	0.00	0	
R2040 On 02/11/2023 Bond Future			11.97806	81.28897	11.97974	81.27906		14.95	0.00	0	
<b>Total R2040 Future</b>									<b>5,890,698.10</b>	<b>70</b>	<b>125,8%</b>
R2040 On 03/11/2022 Bond Future	10.10	Call			70.28000	0.07028	67,860	12.99	0.00	0	2,2%
R2040 On 03/11/2022 Bond Future	10.10	Put			9,446.14000	9.44614	9,436,590	12.99	0.00	0	
R2040 On 03/11/2022 Bond Future	10.60	Call			0.00000	0.00000	353,460	13.42	0.00	0	
R2040 On 03/11/2022 Bond Future	10.60	Put			0.00000	0.00000	6,069,980	13.42	0.00	0	
R2040 On 03/11/2022 Bond Future	10.70	Call			473.62000	0.47362	465,810	13.54	0.00	0	1,0%
R2040 On 03/11/2022 Bond Future	11.30	Put			2,714.56000	2.71456	2,695,770	14.51	0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			2,348.56000	2.34856	2,329,770	14.71	0.00	0	
R2040 On 03/11/2022 Bond Future	10.80	Call			612.64000	0.61264	603,850	13.68	0.00	0	2,2%
R2040 On 03/11/2022 Bond Future	10.80	Put			4,938.24000	4.93824	4,922,320	13.68	0.00	0	
R2040 On 03/11/2022 Bond Future	11.20	Call			1,453.35000	1.45335	1,441,900	14.33	0.00	0	1,0%
R2040 On 03/11/2022 Bond Future	11.20	Put			3,084.89000	3.08489	3,066,310	14.33	0.00	0	
R2040 On 03/11/2022 Bond Future	11.30	Call			1,736.00000	1.73600	1,724,340	14.51	0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Put			450.50000	0.45050	440,120	16.68	0.00	0	1,0%
R2040 On 03/11/2022 Bond Future	11.39	Call			2,014.31000	2.01431	2,002,630	14.67	0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			2,412.01000	2.41201	2,393,200	14.67	0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			2,046.55000	2.04655	2,034,890	14.69	0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			2,380.11000	2.38011	2,361,320	14.69	0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			2,079.07000	2.07907	2,067,410	14.71	0.00	0	
R2040 On 03/11/2022 Bond Future	10.70	Put			5,493.89000	5.49389	5,478,950	13.54	0.00	0	
R2040 On 03/11/2022 Bond Future	11.50	Call			2,383.02000	2.38302	2,371,550	14.87	0.00	0	
R2040 On 03/11/2022 Bond Future	11.50	Put			2,079.44000	2.07944	2,060,840	14.87	0.00	0	
R2040 On 03/11/2022 Bond Future	12.00	Call			4,387.16000	4.38716	4,378,930	15.77	0.00	0	
R2040 On 03/11/2022 Bond Future	12.00	Put			1,011.84000	1.01184	996,480	15.77	0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Call			6,829.52000	6.82952	6,826,270	16.68	0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Call			481.06000	0.48106	477,000	14.25	0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Put			10,130.71000	10.13071	10,119,600	14.25	0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			506.12000	0.50612	501,950	14.25	0.00	0	3%
R2040 On 02/02/2023 Bond Future	10.21	Put			9,933.50000	9.93350	9,922,280	14.25	0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			1,552.85000	1.55285	1,546,400	14.72	0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Put			5,886.83000	5.88683	5,873,330	14.72	0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Call			1,617.03000	1.61703	1,610,520	14.75	0.00	0	3%
R2040 On 02/02/2023 Bond Future	10.96	Put			5,748.46000	5.74846	5,734,900	14.75	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			1,944.35000	1.94435	1,937,610	14.93	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 02/02/2023 Bond Future	11.10	Put			5,140.35000	5.14035	5,126,560	14.93		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			1,969.26000	1.96926	1,962,500	14.94		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			5,099.05000	5.09905	5,085,240	14.94		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Call			1,994.34000	1.99434	1,987,570	14.96		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			5,058.01000	5.05801	5,044,190	14.96		0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			2,174.82000	2.17482	2,167,980	15.06		0.00	0	62
R2040 On 02/02/2023 Bond Future	11.19	Put			4,777.88000	4.77788	4,763,990	15.06		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Call			5,120.24000	5.12024	5,114,690	16.46		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Put			2,254.80000	2.25480	2,242,200	16.46		0.00	0	62
R2040 On 02/02/2023 Bond Future	12.24	Call			5,797.64000	5.79764	5,792,670	16.74		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			1,940.93000	1.94093	1,928,910	16.74		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			5,919.70000	5.91970	5,914,840	16.79		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			1,890.14000	1.89014	1,878,230	16.79		0.00	0	38
R2040 On 04/05/2023 Bond Future	10.17	Put			11,316.87000	11.31687	11,320,520	14.26		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Put			8,125.01000	8.12501	8,125,770	14.44		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			2,071.02000	2.07102	2,060,380	14.60		0.00	0	38
R2040 On 04/05/2023 Bond Future	10.92	Put			7,215.57000	7.21557	7,215,340	14.60		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			3,325.34000	3.32534	3,312,490	15.16		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			5,260.41000	5.26041	5,257,970	15.16		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			872.75000	0.87275	865,990	14.26		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.42	Put			5,225.82000	5.22582	5,223,340	15.17		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			3,383.64000	3.38364	3,370,720	15.18		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			5,191.70000	5.19170	5,189,190	15.18		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			3,531.89000	3.53189	3,518,780	15.24		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			5,023.77000	5.02377	5,021,070	15.24		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			1,683.65000	1.68365	1,674,000	14.44		0.00	0	48
R2040 On 04/05/2023 Bond Future	12.78	Call			8,212.85000	8.21285	8,197,590	17.06		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			2,111.59000	2.11159	2,106,740	17.06		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			10,941.11000	10.94111	10,926,110	18.00		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			1,355.81000	1.35581	1,351,220	18.00		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.42	Call			3,354.30000	3.35430	3,341,410	15.17		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			6,132.63000	6.13263	6,117,820	16.20		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			3,921.85000	3.92185	3,919,980	16.20		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			6,167.33000	6.16733	6,152,500	16.21		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			3,898.99000	3.89899	3,897,100	16.21		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			6,202.40000	6.20240	6,187,550	16.23		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			3,876.56000	3.87656	3,874,650	16.23		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			6,543.01000	6.54301	6,531,710	14.80		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			4,195.22000	4.19522	4,193,800	14.78		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			6,610.26000	6.61026	6,598,930	14.78		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 02/11/2023 Bond Future	11.59	Call			4.22332000	4.22332	4,221,920	14.79		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			6,576.55000	6.57655	6,565,240	14.79		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			4,251.51000	4.25151	4,250,120	14.80		0.00	0	
<b>Total R2040 Option</b>										<b>0.00</b>	<b>0</b>	<b>12,76</b>
<b>Total For R2040</b>										<b>5,890,698.10</b>	<b>70</b>	<b>138,55</b>
R2044 On 03/11/2022 Bond Future			11.42847	81.12521	11.42951	81.11844		15.31		3,001,632.77	37	72,27
R2044 On 02/02/2023 Bond Future			11.56434	78.12909	11.56539	78.12239		16.50		0.00	0	33,87
R2044 On 04/05/2023 Bond Future			11.68155	79.62755	11.67994	79.63764		16.25		0.00	0	
R2044 On 03/08/2023 Bond Future			11.78831	76.88007	11.78628	76.89260		16.68		0.00	0	
R2044 On 02/11/2023 Bond Future			11.91940	78.28771	11.92097	78.27820		15.95		0.00	0	
<b>Total R2044 Future</b>										<b>3,001,632.77</b>	<b>37</b>	<b>106,05</b>
R2044 On 03/11/2022 Bond Future	10.10	Call			75.82000	0.07582	73,230	13.79		0.00	0	47
R2044 On 03/11/2022 Bond Future	10.10	Put			9,592.48000	9.59248	9,583,120	13.79		0.00	0	
R2044 On 03/11/2022 Bond Future	10.60	Call			388.47000	0.38847	381,240	14.25		0.00	0	1,60
R2044 On 03/11/2022 Bond Future	10.60	Put			6,115.08000	6.11508	6,101,080	14.25		0.00	0	
R2044 On 03/11/2022 Bond Future	10.80	Call			658.09000	0.65809	648,800	14.52		0.00	0	47
R2044 On 03/11/2022 Bond Future	11.39	Put			2,388.29000	2.38829	2,369,390	15.57		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			2,163.80000	2.16380	2,151,680	15.59		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			2,356.38000	2.35638	2,337,490	15.59		0.00	0	
R2044 On 03/11/2022 Bond Future	10.80	Put			4,942.48000	4.94248	4,926,420	14.52		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			2,197.58000	2.19758	2,185,480	15.61		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			2,324.81000	2.32481	2,305,940	15.61		0.00	0	
R2044 On 03/11/2022 Bond Future	11.30	Call			1,840.73000	1.84073	1,828,580	15.40		0.00	0	1,60
R2044 On 03/11/2022 Bond Future	11.30	Put			2,691.78000	2.69178	2,672,860	15.40		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			2,130.27000	2.13027	2,118,140	15.57		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			2,171.48000	2.17148	2,164,320	15.94		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			4,966.29000	4.96629	4,952,430	15.94		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			2,198.34000	2.19834	2,191,160	15.95		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			4,925.55000	4.92555	4,911,670	15.95		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			2,225.37000	2.22537	2,218,180	15.97		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			4,885.07000	4.88507	4,871,180	15.97		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			5,173.70000	5.17370	5,170,670	16.16		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Call			3,517.66000	3.51766	3,504,620	16.13		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			5,242.62000	5.24262	5,239,670	16.13		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			3,548.13000	3.54813	3,535,050	16.14		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			5,208.05000	5.20805	5,205,060	16.14		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			3,578.73000	3.57873	3,565,610	16.16		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			6,395.97000	6.39597	6,381,080	17.56		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			4,086.93000	4.08693	4,084,570	17.56		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 Intert
R2044 On 03/08/2023 Bond Future	12.15	Call			6.325.30000	6.32530	6,310,450	17.53		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			4,133.72000	4.13372	4,131,400	17.53		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			6,360.47000	6.36047	6,345,590	17.55		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			4,110.12000	4.11012	4,107,770	17.55		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			6,645.44000	6.64544	6,634,250	15.75		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			4,434.92000	4.43492	4,433,250	15.76		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			6,610.89000	6.61089	6,599,710	15.76		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			4,376.76000	4.37676	4,375,070	15.74		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			6,679.82000	6.67982	6,668,620	15.74		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			4,405.97000	4.40597	4,404,290	15.75		0.00	0	
<b>Total R2044 Option</b>										<b>0.00</b>	<b>0</b>	<b>4,04</b>
<b>Total For R2044</b>										<b>3,001,632.77</b>	<b>37</b>	<b>110,13</b>
R2048 On 03/11/2022 Bond Future			11.36112	80.05860	11.36210	80.05203		15.91		4,723,457.40	59	258,8
R2048 On 02/02/2023 Bond Future			11.49517	81.42487	11.49617	81.41830		16.26		0.00	0	
R2048 On 04/05/2023 Bond Future			11.60284	78.54577	11.60126	78.55597		16.90		0.00	0	
R2048 On 03/08/2023 Bond Future			11.69776	80.15918	11.69578	80.17178		16.45		0.00	0	
R2048 On 02/11/2023 Bond Future			11.82659	77.19232	11.82807	77.18308		16.62		0.00	0	
<b>Total R2048 Future</b>										<b>4,723,457.40</b>	<b>59</b>	<b>258,8</b>
R2048 On 03/11/2022 Bond Future	10.00	Call			66.49000	0.06649	64,100	14.34		86,535.00	1,350	
R2048 On 03/11/2022 Bond Future	10.00	Put			10,214.78000	10.21478	10,205,820	14.34		0.00	0	
R2048 On 03/11/2022 Bond Future	10.60	Call			0.00000	0.00000	457,600	14.80		0.00	0	
R2048 On 03/11/2022 Bond Future	10.60	Put			0.00000	0.00000	5,865,510	14.80		0.00	0	
R2048 On 03/11/2022 Bond Future	10.70	Call			606.05000	0.60605	596,920	14.93		805,842.00	1,350	
R2048 On 03/11/2022 Bond Future	11.20	Put			2,866.01000	2.86601	2,846,980	15.82		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			2,088.76000	2.08876	2,076,250	16.01		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			2,506.94000	2.50694	2,487,860	16.01		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			2,122.65000	2.12265	2,110,150	16.03		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			2,473.23000	2.47323	2,454,160	16.03		0.00	0	
R2048 On 03/11/2022 Bond Future	10.70	Put			5,273.62000	5.27362	5,257,920	14.93		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			2,156.67000	2.15667	2,144,170	16.05		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			2,439.75000	2.43975	2,420,680	16.05		0.00	0	
R2048 On 03/11/2022 Bond Future	11.90	Call			4,522.03000	4.52203	4,512,860	17.20		0.00	0	
R2048 On 03/11/2022 Bond Future	11.90	Put			1,057.13000	1.05713	1,041,390	17.20		0.00	0	
R2048 On 03/11/2022 Bond Future	11.20	Call			1,766.17000	1.76617	1,753,710	15.82		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			2,307.21000	2.30721	2,299,540	15.99		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			5,125.34000	5.12534	5,111,100	15.99		0.00	0	
R2048 On 02/02/2023 Bond Future	10.40	Call			855.41000	0.85541	849,740	15.10		0.00	0	2,7
R2048 On 02/02/2023 Bond Future	10.40	Put			8,678.26000	8.67826	8,666,020	15.10		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Call			2,363.93000	2.36393	2,356,240	16.02		0.00	0	2,7

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2048 On 02/02/2023 Bond Future	11.10	Put			5,042.56000	5.04256	5,028,300	16.02		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			2,251.20000	2.25120	2,243,560	15.96		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			5,209.25000	5.20925	5,195,040	15.96		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			2,279.12000	2.27912	2,271,470	15.97		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			5,167.15000	5.16715	5,152,930	15.97		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			5,289.98000	5.28998	5,286,860	16.69		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			3,574.20000	3.57420	3,560,950	16.66		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			5,361.77000	5.36177	5,358,720	16.66		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			3,605.38000	3.60538	3,592,090	16.68		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			5,325.77000	5.32577	5,322,680	16.68		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			3,636.68000	3.63668	3,623,360	16.69		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			6,652.93000	6.65293	6,637,790	17.24		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			4,094.62000	4.09462	4,092,080	17.24		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			6,579.80000	6.57980	6,564,690	17.21		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			4,141.52000	4.14152	4,139,010	17.21		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			6,616.49000	6.61649	6,601,360	17.22		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			4,118.15000	4.11815	4,115,620	17.22		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			6,848.13000	6.84813	6,836,880	16.60		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			4,650.59000	4.65059	4,648,590	16.61		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			6,812.67000	6.81267	6,801,430	16.61		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			4,590.05000	4.59005	4,588,030	16.59		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			6,883.42000	6.88342	6,872,160	16.59		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			4,620.45000	4.62045	4,618,440	16.60		0.00	0	
<b>Total R2048 Option</b>										<b>892,377.00</b>	<b>2,700</b>	<b>5,40</b>
<b>Total For R2048</b>										<b>5,615,834.40</b>	<b>2,759</b>	<b>264,2'</b>
R209 On 03/11/2022 Bond Future			11.18270	66.81686	11.17864	66.83772		14.31		5,011,264.50	75	20,18
R209 On 02/02/2023 Bond Future			11.32081	67.95793	11.31658	67.97926		14.62		0.00	0	2,06
R209 On 04/05/2023 Bond Future			11.43720	66.10769	11.42993	66.14375		15.04		0.00	0	1,2'
R209 On 03/08/2023 Bond Future			11.53796	67.46636	11.53006	67.50498		14.62		0.00	0	
R209 On 02/11/2023 Bond Future			11.67444	65.55362	11.67014	65.57425		14.64		0.00	0	
<b>Total R209 Future</b>										<b>5,011,264.50</b>	<b>75</b>	<b>23,51</b>
R209 On 03/11/2022 Bond Future	9.25	Call			5.21000	0.00521	4,790	12.91		0.00	0	6,00
R209 On 03/11/2022 Bond Future	9.25	Put			11,054.02000	11.05402	11,074,460	12.91		0.00	0	
R209 On 03/11/2022 Bond Future	9.50	Call			15.17000	0.01517	14,150	12.91		0.00	0	
R209 On 03/11/2022 Bond Future	9.50	Put			9,494.47000	9.49447	9,514,310	12.91		0.00	0	
R209 On 03/11/2022 Bond Future	10.00	Call			93.17000	0.09317	88,970	12.89		0.00	0	7,7'
R209 On 03/11/2022 Bond Future	11.00	Put			2,221.28000	2.22128	2,221,730	14.31		0.00	0	6,00
R209 On 03/11/2022 Bond Future	11.01	Call			1,317.27000	1.31727	1,296,720	14.33		0.00	0	
R209 On 03/11/2022 Bond Future	11.01	Put			2,192.20000	2.19220	2,192,510	14.33		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intern
R209	On	03/11/2022	Bond Future	11.03	Put			2,134.80000	2.13480	2,134,830	14.36	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call			2,717.51000	2.71751	2,692,360	15.20	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put			1,094.24000	1.09424	1,089,950	15.20	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call			435.40000	0.43540	423,580	13.49	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put			4,057.07000	4.05707	4,066,110	13.49	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call			1,293.96000	1.29396	1,273,550	14.31	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put			6,562.20000	6.56220	6,578,860	12.89	0.00	0	6,00
R209	On	03/11/2022	Bond Future	12.00	Call			4,536.47000	4.53647	4,510,670	16.09	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put			497.71000	0.49771	492,770	16.09	0.00	0	7,75
R209	On	03/11/2022	Bond Future	11.02	Call			1,340.70000	1.34070	1,320,010	14.35	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			2,163.30000	2.16330	2,163,470	14.35	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			1,364.48000	1.36448	1,343,650	14.36	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			1,488.43000	1.48843	1,473,470	14.30	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			4,274.83000	4.27483	4,281,200	14.30	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			1,508.00000	1.50800	1,492,940	14.32	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			4,240.97000	4.24097	4,247,240	14.32	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			1,527.88000	1.52788	1,512,730	14.33	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			4,207.49000	4.20749	4,213,670	14.33	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			4,186.40000	4.18640	4,199,980	14.87	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call			773.71000	0.77371	762,720	14.05	0.00	0	7,50
R209	On	04/05/2023	Bond Future	10.00	Put			8,439.98000	8.43998	8,465,050	14.05	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call			2,322.80000	2.32280	2,301,450	14.73	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put			4,505.82000	4.50582	4,520,530	14.73	0.00	0	7,50
R209	On	04/05/2023	Bond Future	12.50	Put			1,592.09000	1.59209	1,595,660	16.77	0.00	0	7,50
R209	On	04/05/2023	Bond Future	11.09	Call			2,525.23000	2.52523	2,502,960	14.84	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			4,242.97000	4.24297	4,256,760	14.84	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			2,548.40000	2.54840	2,526,020	14.85	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put			4,214.71000	4.21471	4,228,390	14.85	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			2,571.45000	2.57145	2,548,970	14.87	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call			6,613.67000	6.61367	6,581,180	16.77	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call			5,066.63000	5.06663	5,037,510	15.43	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put			3,057.27000	3.05727	3,066,770	15.43	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call			5,009.17000	5.00917	4,980,190	15.41	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put			3,093.53000	3.09353	3,103,170	15.41	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call			5,037.88000	5.03788	5,008,820	15.42	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put			3,075.35000	3.07535	3,084,910	15.42	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put			5,046.11000	5.04611	5,052,310	14.48	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call			3,457.77000	3.45777	3,443,300	14.49	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put			5,019.64000	5.01964	5,025,800	14.49	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call			3,411.54000	3.41154	3,397,160	14.47	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
R209	On	02/11/2023	Bond Future	11.33	Put			5.072.70000	5.07270	5,078,950	14.47	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call			3,434.62000	3.43462	3,420,190	14.48	0.00	0	
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>56,00</b>
<b>Total For R209</b>												<b>5,011,264.50</b>	<b>75</b>	<b>79,51</b>
R210	On	03/11/2022	Bond Future			228.52224	228.52224	227.79478	227.79478			0.00	0	7
R210	On	02/02/2023	Bond Future			232.47838	232.47838	231.73860	231.73860			0.00	0	30
R210	On	04/05/2023	Bond Future			233.88326	233.88326	233.17854	233.17854			0.00	0	
R210	On	03/08/2023	Bond Future			238.72791	238.72791	238.01542	238.01542			0.00	0	
R210	On	02/11/2023	Bond Future			239.95528	239.95528	239.16649	239.16649			0.00	0	
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,03</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>1,03</b>
R213	On	03/11/2022	Bond Future			10.76811	80.95779	10.75889	81.00085		10.52	4,209,805.08	52	34,28
R213	On	02/02/2023	Bond Future			10.93924	82.33937	10.92955	82.38335		10.46	0.00	0	
R213	On	04/05/2023	Bond Future			11.07627	80.36464	11.06228	80.42654		10.62	0.00	0	
R213	On	03/08/2023	Bond Future			11.19674	82.01411	11.18157	82.07956		10.10	0.00	0	
R213	On	02/11/2023	Bond Future			11.37250	79.96885	11.36196	80.01301		9.95	0.00	0	
<b>Total R213 Future</b>												<b>4,209,805.08</b>	<b>52</b>	<b>34,28</b>
R213	On	03/11/2022	Bond Future	9.13	Call			14.78000	0.01478	13,520	9.43	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			8,110.55000	8.11055	8,152,350	9.43	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			18.55000	0.01855	17,020	9.41	0.00	0	4
R213	On	03/11/2022	Bond Future	9.19	Put			7,798.05000	7.79805	7,839,580	9.41	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			186.74000	0.18674	177,470	9.66	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			2,606.68000	2.60668	2,626,850	10.33	0.00	0	20
R213	On	03/11/2022	Bond Future	10.40	Put			2,513.27000	2.51327	2,532,610	10.37	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			283.84000	0.28384	271,440	9.79	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			4,030.76000	4.03076	4,061,420	9.79	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			501.39000	0.50139	483,490	10.07	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			3,216.33000	3.21633	3,241,490	10.07	0.00	0	4
R213	On	03/11/2022	Bond Future	10.37	Call			763.37000	0.76337	740,480	10.33	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			4,630.81000	4.63081	4,664,600	9.66	0.00	0	4
R213	On	03/11/2022	Bond Future	10.38	Call			779.96000	0.77996	756,800	10.34	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			2,575.19000	2.57519	2,595,090	10.34	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			796.91000	0.79691	773,470	10.36	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			2,544.10000	2.54410	2,563,720	10.36	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			814.09000	0.81409	790,370	10.37	0.00	0	
R213	On	02/02/2023	Bond Future	9.16	Call			183.06000	0.18306	177,390	10.06	0.00	0	4
R213	On	02/02/2023	Bond Future	9.16	Put			8,763.15000	8.76315	8,801,460	10.06	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			716.07000	0.71607	700,870	9.93	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			5,035.00000	5.03500	5,063,780	9.93	0.00	0	4

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	02/02/2023	Bond Future	10.21	Call		961.16000	0.96116	942,850	10.02	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		4,315.75000	4.31575	4,341,420	10.02	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		974.86000	0.97486	956,380	10.03	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		4,281.60000	4.28160	4,307,100	10.03	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		988.49000	0.98849	969,860	10.03	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		4,247.42000	4.24742	4,272,770	10.03	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,169.64000	1.16964	1,149,040	10.12	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,857.58000	3.85758	3,880,960	10.12	0.00	0	4
R213	On	02/02/2023	Bond Future	10.43	Call		1,302.18000	1.30218	1,280,260	10.18	0.00	0	9
R213	On	02/02/2023	Bond Future	10.43	Put		3,612.24000	3.61224	3,634,300	10.18	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		6,206.81000	6.20681	6,165,550	12.05	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		697.70000	0.69770	700,420	12.05	0.00	0	9
R213	On	04/05/2023	Bond Future	10.73	Put		3,674.38000	3.67438	3,703,940	10.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,206.41000	2.20641	2,173,900	10.61	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,649.67000	3.64967	3,679,060	10.61	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		2,226.85000	2.22685	2,194,170	10.62	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,624.82000	3.62482	3,654,040	10.62	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,185.81000	2.18581	2,153,470	10.60	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		4,342.90000	4.34290	4,298,600	10.64	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,520.50000	2.52050	2,541,650	10.64	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		4,369.40000	4.36940	4,324,980	10.65	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,505.10000	2.50510	2,526,130	10.65	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		4,395.95000	4.39595	4,351,410	10.66	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,489.79000	2.48979	2,510,700	10.66	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		4,044.56000	4.04456	4,063,650	10.06	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		3,022.27000	3.02227	2,997,380	10.04	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		4,087.35000	4.08735	4,106,620	10.04	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		3,043.44000	3.04344	3,018,460	10.05	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		4,065.90000	4.06590	4,085,080	10.05	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		3,064.69000	3.06469	3,039,620	10.06	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>4,209,805.08</b>	<b>52</b>	<b>39,56</b>
R214	On	03/11/2022	Bond Future			11.36669	64.05844	11.36767	64.05320	15.80	4,291,915.48	67	25,4
R214	On	02/02/2023	Bond Future			11.50117	65.15162	11.50216	65.14642	16.16	0.00	0	64,50
R214	On	04/05/2023	Bond Future			11.60940	63.10196	11.60781	63.11018	16.73	0.00	0	
R214	On	03/08/2023	Bond Future			11.70481	64.39782	11.70283	64.40792	16.29	0.00	0	
R214	On	02/11/2023	Bond Future			11.83433	62.28286	11.83581	62.27543	16.41	0.00	0	
<b>Total R214 Future</b>											<b>4,291,915.48</b>	<b>67</b>	<b>89,94</b>
R214	On	03/11/2022	Bond Future	11.34	Call		1,754.40000	1.75440	1,744,480	15.98	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R214	On	03/11/2022	Bond Future	11.34	Put		1,902.63000	1.90263	1,887,470	15.98		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		1,782.06000	1.78206	1,772,150	16.00		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		1,876.66000	1.87666	1,861,510	16.00		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		1,810.05000	1.81005	1,800,150	16.02		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		1,851.08000	1.85108	1,835,940	16.02		0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		1,843.40000	1.84340	1,837,290	15.90		0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		4,066.16000	4.06616	4,054,850	15.90		0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		1,798.80000	1.79880	1,792,710	15.87		0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		4,132.54000	4.13254	4,121,250	15.87		0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		1,821.03000	1.82103	1,814,930	15.89		0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		4,099.25000	4.09925	4,087,950	15.89		0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		4,173.87000	4.17387	4,171,400	16.55		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,949.81000	2.94981	2,939,090	16.56		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		4,145.76000	4.14576	4,143,260	16.56		0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,899.48000	2.89948	2,888,830	16.53		0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		4,202.14000	4.20214	4,199,710	16.53		0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,924.60000	2.92460	2,913,910	16.55		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		5,405.89000	5.40589	5,393,750	17.12		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		3,187.97000	3.18797	3,185,930	17.12		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		5,435.56000	5.43556	5,423,400	17.13		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		3,169.48000	3.16948	3,167,420	17.13		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		5,376.03000	5.37603	5,363,900	17.11		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		3,206.34000	3.20634	3,204,310	17.11		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		5,499.98000	5.49998	5,491,010	16.09		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		3,540.39000	3.54039	3,538,860	16.10		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		5,470.89000	5.47089	5,461,930	16.10		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		3,563.75000	3.56375	3,562,230	16.11		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		5,441.66000	5.44166	5,432,710	16.11		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		3,516.83000	3.51683	3,515,290	16.09		0.00	0	
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>												<b>4,291,915.48</b>	<b>67</b>	<b>89,94</b>
<b>Total for Bond</b>												<b>59,997,912.10</b>	<b>3,375</b>	<b>1,481,41</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	

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 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	
<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>	

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 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>	
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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209 On 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	
<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 03/11/2022 GOVI			830.27500	830.27500	830.66900	830.66900			0.00	0	86
GOVI On 02/02/2023 GOVI			844.43200	844.43200	844.83400	844.83400			0.00	0	
GOVI On 04/05/2023 GOVI			860.54700	860.54700	861.13400	861.13400			0.00	0	
GOVI On 03/08/2023 GOVI			878.14800	878.14800	878.77300	878.77300			0.00	0	
GOVI On 02/11/2023 GOVI			894.26500	894.26500	894.66700	894.66700			0.00	0	
<b>Total GOVI Future</b>									<b>0.00</b>	<b>0</b>	<b>86</b>
GOVI On 03/11/2022 GOVI	820.41	Call			102,590.00000	10.25900	98,650,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			0.00000	0.00000	0,000		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
GOVI	On	03/11/2022	GOVI	820.42	Call		102,490.00000	10.24900	98,550,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call		102,390.00000	10.23900	98,450,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put		0.00000	0.00000	0,000		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		60,060.00000	6.00600	64,080,000		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		59,860.00000	5.98600	63,880,000		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		59,960.00000	5.99600	63,980,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call		82,540.00000	8.25400	76,670,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call		82,740.00000	8.27400	76,870,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call		82,640.00000	8.26400	76,770,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call		415,530.00000	41.55300	409,280,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call		415,430.00000	41.54300	409,180,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call		415,630.00000	41.56300	409,380,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call		88,570.00000	8.85700	84,550,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call		88,470.00000	8.84700	84,450,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call		88,670.00000	8.86700	84,650,000		0.00	0	
<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>86</b>
<b>Total for GOVI</b>											<b>0.00</b>	<b>0</b>	<b>86</b>
AL37	On	03/11/2022	Index Future			829.87600	829.87600	830.37800	830.37800		0.00	0	
AL37	On	02/02/2023	Index Future			844.02500	844.02500	844.53900	844.53900		0.00	0	
AL37	On	04/05/2023	Index Future			860.13200	860.13200	860.83200	860.83200		0.00	0	
AL37	On	03/08/2023	Index Future			877.72500	877.72500	878.46600	878.46600		0.00	0	
AL37	On	02/11/2023	Index Future			893.83400	893.83400	894.35400	894.35400		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	03/11/2022	Index Future			957.07200	957.07200	958.10600	958.10600		0.00	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
AL7T	On	02/02/2023	Index Future			973.39100	973.39100	974.44500	974.44500			0.00	0	
AL7T	On	04/05/2023	Index Future			991.96600	991.96600	993.24500	993.24500			0.00	0	
AL7T	On	03/08/2023	Index Future			1,012.25600	1,012.25600	1,013.59000	1,013.59000			0.00	0	
AL7T	On	02/11/2023	Index Future			1,030.83400	1,030.83400	1,031.92300	1,031.92300			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	03/11/2022	Index Future			841.96500	841.96500	842.33700	842.33700			0.00	0	13
ALBI	On	02/02/2023	Index Future			856.32100	856.32100	856.70200	856.70200			0.00	0	
ALBI	On	04/05/2023	Index Future			872.66200	872.66200	873.23000	873.23000			0.00	0	
ALBI	On	03/08/2023	Index Future			890.51100	890.51100	891.11700	891.11700			0.00	0	
ALBI	On	02/11/2023	Index Future			906.85500	906.85500	907.23500	907.23500			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	03/11/2022	Index Future			322.86400	322.86400	322.18400	322.18400			0.00	0	70
IGOV	On	02/02/2023	Index Future			328.44700	328.44700	327.75700	327.75700			0.00	0	
IGOV	On	04/05/2023	Index Future			334.79200	334.79200	334.15700	334.15700			0.00	0	
IGOV	On	03/08/2023	Index Future			341.71500	341.71500	341.07600	341.07600			0.00	0	
IGOV	On	02/11/2023	Index Future			348.06000	348.06000	347.31900	347.31900			0.00	0	
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>70</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>70</b>
<b>Total for Index</b>												<b>0.00</b>	<b>0</b>	<b>83</b>
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			6.50500	93.49500	6.44500	93.55500			0.00	0	
JIBAR F	On	16/11/2022	Jibar Future			6.61000	93.39000	6.57000	93.43000			0.00	0	
JIBAR F	On	21/12/2022	Jibar Future			7.02500	92.97500	6.99500	93.00500			0.00	0	6
JIBAR F	On	18/01/2023	Jibar Future			7.12000	92.88000	7.14000	92.86000			0.00	0	
JIBAR F	On	15/02/2023	Jibar Future			7.36000	92.64000	7.32000	92.68000			0.00	0	
JIBAR F	On	15/03/2023	Jibar Future			7.49000	92.51000	7.49000	92.51000			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			7.91500	92.08500	7.93500	92.06500			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			8.05500	91.94500	8.05500	91.94500			0.00	0	7
JIBAR F	On	20/12/2023	Jibar Future			8.07000	91.93000	8.06000	91.94000			0.00	0	23
JIBAR F	On	20/03/2024	Jibar Future			8.07000	91.93000	8.06000	91.94000			0.00	0	
JIBAR F	On	19/06/2024	Jibar Future			8.07500	91.92500	8.06500	91.93500			0.00	0	
<b>Total Jibar Future</b>												<b>0.00</b>	<b>0</b>	<b>41</b>
<b>Total For JIBAR FUTURE</b>												<b>0.00</b>	<b>0</b>	<b>41</b>
<b>Total for Jibar</b>												<b>0.00</b>	<b>0</b>	<b>41</b>
<b>Total for Derivatives :</b>												<b>59,997,912.10</b>	<b>3,375</b>	<b>1,483,53</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
ABCPI3 On 07/12/2023 Spot Bond			2.10700	327.57859	2.10700	327.48800				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	101.25028				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	101.16111				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			9.94500	100.55410	9.94500	100.52744				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			11.83500	87.96973	11.83500	87.94210				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	99.85515				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	101.25787				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	100.48119				0.00	0	
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.88602				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.27273				0.00	0	
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	
ABFN23 On 25/05/2027 Spot Bond					0.00000	102.33899				0.00	300,000,000	150,000,000
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For ABFN23</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
ABFN25 On 17/10/2024 Spot Bond					0.00000	101.48467				0.00	0	
<b>Total ABFN25 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 ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.81436				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	100.48743				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	100.53091				0.00	10,000,000,000	5,000,000,000
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
ABFN3: On 29/08/2028 Spot Bond					0.00000	100.79257				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	100.43038				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	100.57299				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	100.60414				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	100.22560				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>	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.50507				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	101.14252				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	101.30397				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	101.15344				0.00	0	

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 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	100.80493				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	100.63512				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	100.65103				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	100.66245				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	101.03018				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	100.11691				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	100.01715				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	100.95031				0.00	0	
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.55290				0.00	1,240,000,000	620,000,000
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>1,240,000,000</b>	<b>620,000,000</b>
<b>Total For ABFN50</b>										<b>0.00</b>	<b>1,240,000,000</b>	<b>620,000,000</b>
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.80513				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	100.78878				0.00	0	
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN52</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
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.19447				0.00	400,000,000	200,000,000
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For ABFN53</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.19925				0.00	540,000,000	270,000,000
<b>Total ABFN54 SPOT</b>										<b>0.00</b>	<b>540,000,000</b>	<b>270,000,000</b>
<b>Total For ABFN54</b>										<b>0.00</b>	<b>540,000,000</b>	<b>270,000,000</b>
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.20328				0.00	0	0
<b>Total ABFN55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.93330				0.00	0	0
<b>Total ABGN01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABGN01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.97020				0.00	0	0
<b>Total ABGN02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABGN02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.98949				0.00	0	0
<b>Total ABGN03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABGN03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.27443				0.00	820,000,000	410,000,000
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>820,000,000</b>	<b>410,000,000</b>
<b>Total For ABJ01</b>										<b>0.00</b>	<b>820,000,000</b>	<b>410,000,000</b>
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.90522				0.00	0	0
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.70902				0.00	0	0
<b>Total ABJ03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABJ03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.14849				0.00	0	0
<b>Total ABJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABJ04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.16557				0.00	0	0
<b>Total ABJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABJ05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			6.70000	6.70000	6.70000	157.04884				0.00	0	0
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</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 ABKI04</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			100.00000	47.92591	100.00000	47.80994				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			2.43000	2.43000	2.43000	163.26048				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			3.44000	3.44000	3.44000	219.02489				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			4.80000	4.80000	4.80000	234.24001				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			8.56500	8.56500	8.56500	99.47312				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			8.86000	8.86000	8.86000	107.62357				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			7.09500	103.33582	7.09500	103.31603				0.00	0	
<b>Total ABS15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS15</b>										<b>0.00</b>	<b>0</b>	
ABS16 On 11/11/2025 Spot Bond			8.55000	108.08033	8.55000	108.05574				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>	
ABS17 On 11/11/2027 Spot Bond			9.27000	108.60346	9.27000	108.57671				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			7.53500	106.43574	7.53500	106.41435				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			9.29500	102.37212	9.29500	102.34685				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/F On 11/09/2026 Spot Bond			100.00000	16.17791	100.00000	16.14230				0.00	0	



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 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			2.23000	327.08365	2.23000	326.99211				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			11.73500	11.73500	11.73500	100.01663			234,700,000,000.00		20,000,000	10,000,000
<b>Total ABX01 SPOT</b>									<b>234,700,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For ABX01</b>									<b>234,700,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
ACL097 On 20/12/2025 Spot Bond					0.00000	101.32447				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	101.28853				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	101.21227				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	101.28527				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	101.28527				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	101.31589				0.00	0	
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.31589				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	189.89246				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	191.65724				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL217 On 20/12/2023 Spot Bond					0.00000	101.22771				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	101.70095				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	100.05031				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	100.25870				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	101.04447				0.00	220,000,000	110,000,000
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
<b>Total For AGL01</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
AGL02 On 11/04/2024 Spot Bond					0.00000	101.82773				0.00	200,000,000	100,000,000
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For AGL02</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
AGL03 On 17/05/2025 Spot Bond					0.00000	103.06607				0.00	1,400,000,000	700,000,000
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	104.24651				0.00	556,800,000	511,600,000
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>556,800,000</b>	<b>511,600,000</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>556,800,000</b>	<b>511,600,000</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	104.08528				0.00	71,600,000	14,900,000
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>71,600,000</b>	<b>14,900,000</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>71,600,000</b>	<b>14,900,000</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	105.41930				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	104.69805				0.00	0	
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	
AH2A11 On 18/07/2024 Spot Bond					0.00000	100.59890				0.00	0	
<b>Total AH2A11 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 AH2A11</b>										<b>0.00</b>	<b>0</b>	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.61937				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			9.16000	96.20820	9.16000	96.18478				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	100.65028				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	100.75321				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	100.88164				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	100.54474				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	100.01403				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			9.09000	100.84412	9.09000	100.81976				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>	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.01115				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	100.01651				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	100.01980				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	100.41240				0.00	0	

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 AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.55915				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>	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.06048				0.00	0	
<b>Total AHF6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A3</b>										<b>0.00</b>	<b>0</b>	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.01640				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	100.01967				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	100.04247				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	100.14344				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	100.22172				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	100.01803				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.01681				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	100.02130				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	100.01975				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7D On 21/08/2025 Spot Bond					0.00000	100.48905				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	100.04490				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			9.25500	105.29341	9.25500	105.26738				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			9.80500	101.33270	9.80500	101.30634				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			12.69000	89.34324	12.69000	89.31337				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			5.62000	196.29974	5.62000	196.22694				0.00	0	
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	
APF06 On 24/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	101.09062				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	100.66418				0.00	0	
<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	101.34232				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	101.42863				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	100.02216				0.00	0	
<b>Total APF15 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 APF15</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	100.41874				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>	
APF18 On 22/08/2025 Spot Bond					0.00000	100.07093				0.00	0	
<b>Total APF18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF18</b>										<b>0.00</b>	<b>0</b>	
ASN02 On 07/12/2033 Spot Bond			5.15000	249.02483	5.15000	248.93562				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			5.76000	215.07791	5.76000	214.99740				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			4.31000	209.63332	4.31000	209.56291				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			5.10900	115.13624	5.10900	115.09523				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	103.34599				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	99.91923				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	101.40589				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>	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.14268				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>	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.21497				0.00	356,400,000	89,100,000
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>356,400,000</b>	<b>89,100,000</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>356,400,000</b>	<b>89,100,000</b>
ASN27 On 20/08/2048 Spot Bond					0.00000	100.01749				0.00	52,800,000	13,200,000

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 ASN279 SPOT</b>										<b>0.00</b>	<b>52,800,000</b>	<b>13,200,00</b>
<b>Total For ASN279</b>										<b>0.00</b>	<b>52,800,000</b>	<b>13,200,00</b>
ASN28( On 21/08/2023 Spot Bond					0.00000	100.01634				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>	
ASN28( On 13/09/2025 Spot Bond					0.00000	101.39710				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>	
ASN29( On 26/09/2023 Spot Bond					0.00000	101.07768				0.00	61,200,000	15,300,00
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>61,200,000</b>	<b>15,300,00</b>
<b>Total For ASN291</b>										<b>0.00</b>	<b>61,200,000</b>	<b>15,300,00</b>
ASN30( On 20/12/2023 Spot Bond					0.00000	101.21692				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>	
ASN31( On 20/12/2023 Spot Bond					0.00000	102.11384				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>	
ASN31( On 31/03/2029 Spot Bond			4.37500	4.37500	4.37500	114.01341				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>	
ASN31( On 28/02/2033 Spot Bond			5.26000	5.26000	5.26000	102.34721				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>	
ASN32( On 20/06/2024 Spot Bond					0.00000	101.30779				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>	
ASN32( On 20/06/2024 Spot Bond					0.00000	101.46907				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN33( On 09/05/2024 Spot Bond					0.00000	100.32260				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	100.66901				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 31/01/2038 Spot Bond			5.21900	113.60308	5.21900	113.56227				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	101.23486				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	100.71888				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	101.36682				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	101.18987				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	101.18987				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	99.89951				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	101.57826				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	101.33657				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	101.83242				0.00	0	
<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	101.59421				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	101.29066				0.00	100,000,000	50,000,000
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</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 ASN383</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
ASN38 On 15/03/2023 Spot Bond					0.00000	101.29066				0.00	60,000,000	30,000,000
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For ASN384</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
ASN38 On 20/12/2022 Spot Bond					0.00000	101.59087				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	101.53310				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	100.01232				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	101.23141				0.00	292,800,000	73,200,000
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>292,800,000</b>	<b>73,200,000</b>
<b>Total For ASN399</b>										<b>0.00</b>	<b>292,800,000</b>	<b>73,200,000</b>
ASN40 On 20/12/2024 Spot Bond					0.00000	101.17183				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	101.35170				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	101.43767				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>	
ASN42 On 20/12/2024 Spot Bond					0.00000	104.61459				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	101.07122				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	101.10071				0.00	0	

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 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	101.41692				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	101.75020				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	104.52447				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	100.59070				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	100.59587				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			9.55000	9.55000	9.55000	100.51590				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			11.20000	11.20000	11.20000	99.30758				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	100.51796				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	100.58176				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.87674				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	101.52695				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48: On 25/08/2025 Spot Bond					0.00000	120.06700				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			10.98500	10.98500	10.98500	99.06898				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	101.82363				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	101.17361				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	101.17361				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	101.17929				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			10.55500	96.31128	10.55500	96.28421			25,332,000,000.00		2,400,000	11,700,00
<b>Total ASN508 SPOT</b>									<b>25,332,000,000.00</b>		<b>2,400,000</b>	<b>11,700,00</b>
<b>Total For ASN508</b>									<b>25,332,000,000.00</b>		<b>2,400,000</b>	<b>11,700,00</b>
ASN50: On 21/12/2026 Spot Bond			9.73500	96.07368	9.73500	96.04873			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			10.28500	94.90287	10.28500	94.87687			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			10.28500	94.90287	10.28500	94.87687			0.00		0	
<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 31/07/2024 Spot Bond			9.10000	100.63072	9.10000	100.60639			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	100.76279	11.05000	100.73335			0.00		0	
<b>Total ASN525 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 Interest
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/07/2024 Spot Bond			11.00000	100.75942	11.00000	100.73010				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	100.72566	10.50000	100.69765				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	100.72566	10.50000	100.69765				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	101.02187				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	100.50507				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	99.97732				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			10.89500	100.47775	10.89500	100.44879				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			10.98500	99.87812	10.98500	100.02925				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			10.84500	100.34746	10.84500	100.31866				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>	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.00974				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	100.68249				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	99.77552				0.00	0	

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 ASN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN569</b>										<b>0.00</b>	<b>0</b>	
ASN571 On 13/02/2023 Spot Bond					0.00000	101.15907				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>	
ASN571 On 20/12/2022 Spot Bond					0.00000	101.13593				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>	
ASN581 On 13/02/2023 Spot Bond					0.00000	101.38021				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>	
ASN581 On 14/11/2022 Spot Bond					0.00000	100.62479				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>	
ASN581 On 18/03/2024 Spot Bond					0.00000	102.88830				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>	
ASN591 On 31/01/2023 Spot Bond			9.37500	100.53026	9.37500	100.50546				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>	
ASN591 On 11/04/2023 Spot Bond					0.00000	100.74619				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>	
ASN591 On 17/04/2023 Spot Bond					0.00000	100.70465				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>	
ASN601 On 24/04/2023 Spot Bond					0.00000	100.65563				0.00	0	
<b>Total ASN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN600</b>										<b>0.00</b>	<b>0</b>	
ASN601 On 23/04/2026 Spot Bond					0.00000	100.65409				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>	
ASN601 On 28/02/2031 Spot Bond					0.00000	99.90505				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN60: On 31/01/2030 Spot Bond					0.00000	99.53358				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>	
ASN610: On 31/01/2030 Spot Bond					0.00000	100.58587				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>	
ASN611: On 31/03/2023 Spot Bond					0.00000	101.28567				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>	
ASN613: On 06/05/2024 Spot Bond					0.00000	100.39597				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>	
ASN614: On 21/12/2026 Spot Bond					0.00000	101.23071				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>	
ASN617: On 28/02/2024 Spot Bond					0.00000	99.94901				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>	
ASN619: On 11/05/2023 Spot Bond					0.00000	100.36327				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>	
ASN624: On 21/12/2026 Spot Bond					0.00000	101.17226				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>	
ASN627: On 28/02/2024 Spot Bond					0.00000	99.85252				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>	
ASN632: On 02/04/2026 Spot Bond					0.00000	100.96953				0.00	0	
<b>Total ASN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN632</b>										<b>0.00</b>	<b>0</b>	
ASN633: On 20/06/2024 Spot Bond					0.00000	101.33379				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>	
ASN634: On 20/06/2026 Spot Bond					0.00000	101.45210				0.00	0	
<b>Total ASN634 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 Interest
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.70022				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	100.52570				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	101.50173				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	100.82887				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	101.19257				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	99.91767				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	100.13494				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	100.99217				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	101.08075				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>	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.39640				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	101.45031				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	99.85141				0.00	0	

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 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	101.99529				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	101.16759				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	100.56142				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	100.56226				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	100.90318				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	100.54760				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	101.27059				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	101.27958				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	101.65651				0.00	0	
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN703</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.32884				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	100.39678				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN71: On 19/08/2023 Spot Bond					0.00000	100.14279				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	101.20778				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	101.73530				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	100.82101				0.00	0	900,000,00
<b>Total ASN717 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For ASN717</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
ASN71: On 30/09/2024 Spot Bond					0.00000	100.90333				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	101.41206				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	100.69163				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	101.59085				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	100.54737				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	99.86298				0.00	0	
<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	101.20344				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	101.22564				0.00	0	
<b>Total ASN742 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 ASN742</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.24362				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	100.02929				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	100.52443				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	101.52571				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	101.44664				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			9.98884	9.98884	9.98884	103.59496				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	101.73548				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	100.67813				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	100.57943				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>	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.52122				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>	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.52189				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>	
ASN80: On 15/03/2023 Spot Bond					0.00000	101.46784				0.00	0	

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 ASN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN807</b>										<b>0.00</b>	<b>0</b>	
ASN807 On 21/12/2026 Spot Bond					0.00000	101.08898				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>	
ASN811 On 06/04/2025 Spot Bond					0.00000	101.03403				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>	
ASN821 On 02/04/2026 Spot Bond					0.00000	100.94972				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>	
ASN827 On 08/04/2025 Spot Bond					0.00000	100.77664				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>	
ASN827 On 08/04/2025 Spot Bond					0.00000	101.31759				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>	
ASN827 On 31/01/2037 Spot Bond					0.00000	100.96987				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>	
ASN827 On 08/04/2025 Spot Bond					0.00000	100.82362				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>	
ASN827 On 08/04/2025 Spot Bond					0.00000	100.98058				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>	
ASN827 On 08/04/2025 Spot Bond					0.00000	100.97800				0.00	0	
<b>Total ASN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN826</b>										<b>0.00</b>	<b>0</b>	
ASN837 On 14/04/2027 Spot Bond					0.00000	100.86420				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>	
ASN837 On 14/04/2027 Spot Bond					0.00000	100.74459				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN83: On 14/04/2027 Spot Bond					0.00000	100.74459				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	100.57953				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	101.28389				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	100.57327				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	100.56852				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	100.56852				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	100.73851				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	101.34897				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	100.54756				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	100.55158				0.00	0	
<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	100.56363				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	100.64013				0.00	0	
<b>Total ASN848 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 Interest
<b>Total For ASN848</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.63649				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	101.22573				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	101.26183				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	99.86305				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	100.69621				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	100.58180				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	101.28531				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	100.83255				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>	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.42977				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>	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.42977				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>	
ASN86: On 09/06/2023 Spot Bond					0.00000	101.20892				0.00	0	

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 ASN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN866</b>										<b>0.00</b>	<b>0</b>	
ASN866 On 14/06/2027 Spot Bond					0.00000	101.32501				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>	
ASN867 On 14/06/2027 Spot Bond					0.00000	101.32501				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>	
ASN868 On 30/09/2027 Spot Bond					0.00000	101.48908				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>	
ASN869 On 15/09/2022 Spot Bond					0.00000	101.16226				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>	
ASN870 On 21/06/2027 Spot Bond					0.00000	101.15103				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>	
ASN872 On 27/09/2022 Spot Bond					0.00000	100.93521				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>	
ASN877 On 20/06/2027 Spot Bond					0.00000	101.24706				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>	
ASN878 On 20/06/2027 Spot Bond					0.00000	101.21844				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>	
ASN880 On 02/05/2023 Spot Bond					0.00000	100.51451				0.00	0	
<b>Total ASN881 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN881</b>										<b>0.00</b>	<b>0</b>	
ASN881 On 09/03/2028 Spot Bond					0.00000	100.85298				0.00	0	
<b>Total ASN885 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN885</b>										<b>0.00</b>	<b>0</b>	
ASN885 On 18/04/2029 Spot Bond					0.00000	100.79825				0.00	0	
<b>Total ASN886 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN886</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
ASN887 On 29/06/2028 Spot Bond					0.00000	100.87329				0.00	0	
<b>Total ASN887 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN887</b>										<b>0.00</b>	<b>0</b>	
ASN888 On 15/09/2028 Spot Bond					0.00000	100.86757				0.00	0	
<b>Total ASN888 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN888</b>										<b>0.00</b>	<b>0</b>	
ASN889 On 31/01/2024 Spot Bond			11.43500	101.79252	11.43500	100.99520				0.00	0	
<b>Total ASN889 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN889</b>										<b>0.00</b>	<b>0</b>	
ASN902 On 20/06/2027 Spot Bond					0.00000	100.26121				0.00	0	
<b>Total ASN902 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN902</b>										<b>0.00</b>	<b>0</b>	
ASN903 On 31/01/2030 Spot Bond					0.00000	100.21495				0.00	0	
<b>Total ASN903 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN903</b>										<b>0.00</b>	<b>0</b>	
ASN904 On 20/06/2026 Spot Bond					0.00000	100.07905				0.00	0	
<b>Total ASN904 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN904</b>										<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.84810				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	100.50318				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	100.90645				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			7.44500	100.87716	7.44500	100.85702				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	101.78344				0.00	0	
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.89469				0.00	0	
<b>Total BAW36 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 BAW36</b>										<b>0.00</b>	<b>0</b>	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.70808				0.00	0	
<b>Total BAW37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW37</b>										<b>0.00</b>	<b>0</b>	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.73212				0.00	0	
<b>Total BAW38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW38</b>										<b>0.00</b>	<b>0</b>	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.05829				0.00	0	
<b>Total BAWGL1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAWGL1</b>										<b>0.00</b>	<b>0</b>	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.05966				0.00	1,800,000,000	900,000,000
<b>Total BAWGL2 SPOT</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,000</b>
<b>Total For BAWGL2</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,000</b>
BAYA72 On 31/03/2026 Spot Bond			12.34500	12.34500	12.34500	104.39494				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	99.87061				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	100.97861				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	101.51768				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	101.91947				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	100.70925				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	101.64683				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	101.39282				0.00	0	



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 BAYA84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA84</b>										<b>0.00</b>	<b>0</b>	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.46888				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>	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.43393				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>	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.61357				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>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	104.22347				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>	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.67188				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>	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.57956				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>	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.35591				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>	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.39343				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>	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.35543				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>	
BAYA93 On 30/06/2025 Spot Bond					0.00000	102.27409				0.00	0	
<b>Total BAYA94 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA94</b>										<b>0.00</b>	<b>0</b>	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.34039				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA96 On 30/09/2022 Spot Bond					0.00000	101.39376				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	101.46996				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	101.46910				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	101.65874				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.90293				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>	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.69701				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>	
BAYB17 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>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.65961				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>	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.71225				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>	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.97321				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>	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.65910				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>	
BAYB22 On 30/06/2025 Spot Bond					0.00000	101.64416				0.00	0	
<b>Total BAYB22 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 BAYB22</b>										<b>0.00</b>	<b>0</b>	
BAYB2: On 30/09/2023 Spot Bond					0.00000	101.65874				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>	
BD030: On 18/04/2028 Spot Bond			9.29000	9.29000	9.29000	97.78989				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>	
BDX21: On 05/08/2033 Spot Bond					0.00000	100.46707				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	101.71273				0.00	0	
<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	101.49151				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	100.21691				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	101.50151				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	97.89312				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	81.67826				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	94.93334				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	83.65682				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			9.24500	99.79778	9.24500	99.77256				0.00	0	

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 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	99.73075				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	103.57875				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	101.37551				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>	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.35555				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BGT01 On 12/09/2022 Spot Bond					0.00000	102.27629				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	100.69874				0.00	0	600,000,00
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
BID11 On 15/11/2023 Spot Bond			7.99500	104.49493	7.99500	104.47268				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	101.70340				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	100.50733				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	100.93676				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BID16 On 24/06/2025 Spot Bond					0.00000	100.98371				0.00	2,380,000,000	1,190,000,00
<b>Total BID16 SPOT</b>										<b>0.00</b>	<b>2,380,000,000</b>	<b>1,190,000,00</b>
<b>Total For BID16</b>										<b>0.00</b>	<b>2,380,000,000</b>	<b>1,190,000,00</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
BID17 On 24/06/2027 Spot Bond					0.00000	101.01582				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	100.62881				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	100.86136				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	97.66500				0.00	0	
<b>Total BNPP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP04</b>										<b>0.00</b>	<b>0</b>	
BNPP0.On 05/01/2025 Spot Bond					0.00000	90.11300				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	61.77100				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	46.12100				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 13/09/2022 Spot Bond					0.00000	101.11340				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	101.12932				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>	
BNPP2.On 10/11/2022 Spot Bond					0.00000	100.26815				0.00	0	
<b>Total BNPP23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP23</b>										<b>0.00</b>	<b>0</b>	
BPPF1:On 09/10/2023 Spot Bond					0.00000	101.00065				0.00	0	
<b>Total BPPF13 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 BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.18958				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	100.11671				0.00	0	750,000,00
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>750,000,00</b>
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	<b>750,000,00</b>
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.21556				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	101.06149				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.88511				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>	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.43267				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>	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.44455				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>	
BPPF3: On 24/08/2022 Spot Bond					0.00000	0.00000				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>	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.25621				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>	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.40592				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>	
BWZJ2: 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>	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	101.03432				0.00	0	

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 BWZJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ24</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.73702				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	100.32402				0.00	0	
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.29062				0.00	4,040,000,000	
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>4,040,000,000</b>	
<b>Total For CBL30</b>										<b>0.00</b>	<b>4,040,000,000</b>	
CCT01 On 23/06/2023 Spot Bond			8.78500	105.11797	8.78500	105.09329				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			9.08500	106.45432	9.08500	106.42848		18,287,618,044,000.00		2,012,946,400	1,006,473,200	
<b>Total CCT02 SPOT</b>								<b>18,287,618,044,000.00</b>		<b>2,012,946,400</b>	<b>1,006,473,200</b>	
<b>Total For CCT02</b>								<b>18,287,618,044,000.00</b>		<b>2,012,946,400</b>	<b>1,006,473,200</b>	
CCT03 On 15/03/2025 Spot Bond			9.63500	108.34245	9.63500	108.31474		44,155,278,000,000.00		4,582,800,000	2,291,400,000	
<b>Total CCT03 SPOT</b>								<b>44,155,278,000,000.00</b>		<b>4,582,800,000</b>	<b>2,291,400,000</b>	
<b>Total For CCT03</b>								<b>44,155,278,000,000.00</b>		<b>4,582,800,000</b>	<b>2,291,400,000</b>	
CCT04 On 17/07/2027 Spot Bond			11.17500	11.17500	11.17500	98.83520				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	100.61652				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	99.89875				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	99.89263				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	100.84601				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR51 On 23/10/2024 Spot Bond					0.00000	100.88755				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	101.35160				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	107.27424	4.77000	105.45600				0.00	0	
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.25500				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	101.26951				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			9.01000	106.75046	9.01000	106.72490				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	111.73063	8.70700	110.88400				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	100.45324				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>	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.57426				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			11.27500	103.52519	11.27500	103.49434				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>	
CLN384 On 20/09/2024 Spot Bond			6.50000	115.73932	6.50000	109.42700				0.00	0	
<b>Total CLN384 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 CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond					0.00000	104.08600				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN385 On 20/09/2022 Spot Bond					0.00000	101.21690				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>	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.22232				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>	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.22098				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			5.13000	153.32931	5.13000	153.27457				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>	
CLN453 On 31/01/2025 Spot Bond			5.57000	151.77477	5.57000	151.71884				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>	
CLN454 On 19/11/2022 Spot Bond					0.00000	100.14351				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>	
CLN472 On 29/08/2022 Spot Bond					0.00000	99.91955				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>	
CLN495 On 04/09/2024 Spot Bond			8.65500	102.33617	8.65500	102.31261				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>	
CLN496 On 04/09/2024 Spot Bond					0.00000	101.25064				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>	
CLN497 On 11/10/2022 Spot Bond					0.00000	100.84199				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>	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.88461				0.00	0	

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 CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.48543				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>	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.75539				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>	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.46178				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>	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.91724				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>	
CLN510 On 14/11/2022 Spot Bond					0.00000	99.26777				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>	
CLN511 On 15/09/2022 Spot Bond			10.11500	104.40136	10.11500	104.37259				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>	
CLN516 On 30/10/2022 Spot Bond			10.16500	103.13799	10.16500	103.10978				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>	
CLN517 On 25/11/2022 Spot Bond					0.00000	99.99991				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>	
CLN518 On 12/03/2023 Spot Bond					0.00000	101.35234				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>	
CLN520 On 27/02/2023 Spot Bond					0.00000	99.92121				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>	
CLN522 On 09/09/2022 Spot Bond			9.37500	104.22522	9.37500	104.19855				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</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
CLN525 On 24/04/2023 Spot Bond					0.00000	100.97940				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>	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.80499				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>	
CLN527 On 21/02/2024 Spot Bond					0.00000	100.78282				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>	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.04932				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>	
CLN531 On 12/03/2023 Spot Bond					0.00000	101.35234				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>	
CLN533 On 20/06/2023 Spot Bond					0.00000	101.30695				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>	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.68139				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>	
CLN535 On 18/07/2025 Spot Bond			10.51500	100.67212	10.51500	100.64409				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>	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.13600				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>	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.65261				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>	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.77101				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>	
CLN541 On 20/12/2023 Spot Bond					0.00000	149.64700				0.00	0	
<b>Total CLN541 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 Interest
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 17/01/2024 Spot Bond					0.00000	102.05868				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			9.98500	100.24577	9.98500	100.21923				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			10.03500	104.16415	10.03500	104.13644				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			10.12500	102.98983	10.12500	102.96219				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	311.29319				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	100.22591				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	100.27359				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	100.02002				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	100.84820				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>	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	128.68500				0.00	0	

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 CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.30559				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>	
CLN561 On 12/11/2025 Spot Bond			10.48500	101.99084	10.48500	101.99913				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>	
CLN562 On 12/11/2025 Spot Bond			9.98500	103.36724	9.98500	103.33987				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>	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.63666				0.00	760,000,000	380,000,000
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>760,000,000</b>	<b>380,000,000</b>
<b>Total For CLN564</b>										<b>0.00</b>	<b>760,000,000</b>	<b>380,000,000</b>
CLN564 On 21/02/2024 Spot Bond					0.00000	100.13796				0.00	140,000,000	70,000,000
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For CLN565</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
CLN565 On 17/01/2024 Spot Bond					0.00000	102.36079				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>	
CLN566 On 04/06/2023 Spot Bond					0.00000	99.77382				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>	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.29242				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>	
CLN568 On 12/11/2025 Spot Bond			10.21500	102.21428	10.21500	102.18662				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>	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.28408				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>	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.29355				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</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
CLN575 On 15/03/2024 Spot Bond					0.00000	101.31963				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>	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.41472				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>	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.65540				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>	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.99075				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>	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.31784				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>	
CLN583 On 16/09/2025 Spot Bond					0.00000	101.48651				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>	
CLN584 On 18/04/2024 Spot Bond					0.00000	100.66334				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>	
CLN585 On 31/05/2024 Spot Bond					0.00000	100.16367				0.00	40,000,000	20,000,000
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For CLN585</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
CLN586 On 16/09/2025 Spot Bond					0.00000	103.85889				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>	
CLN587 On 10/06/2026 Spot Bond					0.00000	105.10473				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 18/06/2024 Spot Bond					0.00000	101.21039				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>	
CLN590 On 16/09/2025 Spot Bond					0.00000	103.43590				0.00	0	
<b>Total CLN590 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 CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 05/12/2026 Spot Bond					0.00000	103.21364				0.00	0	300,000,00
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
CLN591 On 05/12/2026 Spot Bond			3.55000	155.67941	3.55000	125.27465				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	100.20160				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	101.17390				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	100.01977				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			9.45500	9.45500	9.45500	101.70352				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	100.94123				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	101.32163				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	101.21039				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	101.21039				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	101.88300				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>	
CLN602 On 05/08/2024 Spot Bond			9.04000	9.04000	9.04000	99.95022				0.00	0	

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 CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.39723				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>	
CLN604 On 12/08/2024 Spot Bond					0.00000	99.50477				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>	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.62010				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>	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.67829				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>	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.01589				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>	
CLN608 On 30/04/2023 Spot Bond			9.61500	102.79054	9.61500	102.76418				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN609 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 23/10/2024 Spot Bond					0.00000	100.63978				0.00	120,000,000	60,000,000
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
<b>Total For CLN610</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
CLN611 On 14/04/2026 Spot Bond					0.00000	102.69792				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	101.46957				0.00	40,000,000	20,000,000
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For CLN612</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
CLN614 On 30/11/2023 Spot Bond					0.00000	101.84064				0.00	120,000,000	60,000,000
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
<b>Total For CLN614</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</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
CLN615 On 30/09/2022 Spot Bond					0.00000	100.91232				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>	
CLN616 On 20/12/2029 Spot Bond					0.00000	100.22400				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>	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.96338				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>	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.49529				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>	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.60649				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>	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.56384				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>	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.59707				0.00	120,000,000	60,000,000
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
<b>Total For CLN621</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
CLN623 On 20/12/2024 Spot Bond					0.00000	94.71700				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>	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.66099				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>	
CLN625 On 25/01/2023 Spot Bond			8.20500	101.04734	8.20500	101.02537				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>	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.14024				0.00	0	
<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	98.98231				0.00	0	
<b>Total CLN627 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 Interest
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond			12.69500	60.60654	12.69500	79.72303				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>	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.02719				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			10.68500	97.21762	10.68500	97.19012				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	100.13975				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	100.02661				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	101.00194				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	100.31817				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	102.66590				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	100.01388				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	100.13927				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>	
CLN638 On 19/02/2023 Spot Bond					0.00000	100.33021				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>	
CLN639 On 19/08/2025 Spot Bond					0.00000	100.14889				0.00	0	

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 CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.60408				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>	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.01412				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>	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.19054				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>	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.77821				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>	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.19234				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>	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.26705				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>	
CLN648 On 31/05/2026 Spot Bond					0.00000	99.90071				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>	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.13927				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>	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.11825				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>	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.13927				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65 On 22/03/2030 Spot Bond					0.00000	103.06700				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>	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.44167				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>	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.37117				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>	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.73616				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>	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.84900				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>	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.10900				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>	
CLN66 On 20/12/2024 Spot Bond					0.00000	119.19700				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>	
CLN66 On 20/12/2023 Spot Bond					0.00000	145.51200				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>	
CLN66 On 27/02/2023 Spot Bond					0.00000	99.99281				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>	
CLN66 On 02/04/2026 Spot Bond					0.00000	100.04105				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 19/08/2025 Spot Bond					0.00000	100.16042				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 02/05/2023 Spot Bond					0.00000	103.35420				0.00	0	
<b>Total CLN668 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 Interest
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.69903				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>	
CLN670 On 27/02/2023 Spot Bond					0.00000	99.91681				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>	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.15050				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>	
CLN672 On 31/01/2025 Spot Bond			4.34848	156.13876	4.34848	126.84715				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>	
CLN674 On 31/01/2025 Spot Bond			4.34848	156.13876	4.34848	126.84797				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>	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.15290				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>	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.15930				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>	
CLN678 On 21/12/2026 Spot Bond					0.00000	101.19528				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>	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.70819				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>	
CLN681 On 19/08/2025 Spot Bond					0.00000	102.14092				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>	
CLN682 On 07/12/2023 Spot Bond					0.00000	101.37242				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	101.14939				0.00	0	

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 CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.17775				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>	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.47562				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>	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.37235				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>	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.37214				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>	
CLN688 On 21/12/2026 Spot Bond					0.00000	103.71002				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>	
CLN690 On 26/09/2023 Spot Bond					0.00000	101.11021				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>	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.22206				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>	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.21353				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>	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.43672				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>	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.92296				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 21/12/2026 Spot Bond					0.00000	106.99320				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN70( On 28/02/2023 Spot Bond					0.00000	101.46630				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>	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.27186				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>	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.97215				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>	
CLN70 On 12/02/2025 Spot Bond					0.00000	100.60919				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>	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	84.99970				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>	
CLN70 On 19/08/2025 Spot Bond					0.00000	100.16249				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>	
CLN70 On 11/09/2026 Spot Bond					0.00000	101.98478				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>	
CLN70 On 26/08/2025 Spot Bond					0.00000	101.19692				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>	
CLN71( On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.48866				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	81.73153				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>	
CLN71 On 11/03/2023 Spot Bond					0.00000	101.18613				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN71 On 12/02/2023 Spot Bond					0.00000	100.24734				0.00	0	
<b>Total CLN713 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 Interest
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.20400				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	101.20400				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	101.20400				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	80.52786				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	101.20276				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	79.52547				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	79.84772				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	101.41478				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	80.55763				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	101.11722				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>	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.11722				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>	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.11722				0.00	0	



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 CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.13493				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>	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.13493				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>	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.13493				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>	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.05563				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>	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.09351				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>	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.73190				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>	
CLN732 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>	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.22270				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>	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	93.92029				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>	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.72590				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN737 On 20/12/2023 Spot Bond					0.00000	102.00349				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN73( On 20/06/2026 Spot Bond					0.00000	109.48900				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>	
CLN74( On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	92.61467				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>	
CLN74( On 19/08/2025 Spot Bond					0.00000	100.13767				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>	
CLN74( On 31/03/2032 Spot Bond					0.00000	101.25189				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>	
CLN74( On 31/01/2030 Spot Bond					0.00000	101.49216				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>	
CLN74( On 31/01/2030 Spot Bond					0.00000	96.85800				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>	
CLN74( On 31/01/2030 Spot Bond					0.00000	100.82060				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>	
CLN74( On 28/02/2024 Spot Bond					0.00000	101.92537				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>	
CLN74( On 21/12/2022 Spot Bond					0.00000	101.22200				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>	
CLN74( On 31/01/2030 Spot Bond					0.00000	100.57296				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>	
CLN74( On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<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	101.30246				0.00	0	
<b>Total CLN750 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 CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.93142				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 31/07/2023 Spot Bond			7.69500	7.69500	7.69500	100.23403			9,695,700,000,000.00	1,260,000,000	630,000,000	
<b>Total CLN754 SPOT</b>									<b>9,695,700,000,000.00</b>	<b>1,260,000,000</b>	<b>630,000,000</b>	
<b>Total For CLN754</b>									<b>9,695,700,000,000.00</b>	<b>1,260,000,000</b>	<b>630,000,000</b>	
CLN75 On 31/01/2030 Spot Bond					0.00000	98.88392			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	101.94471			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	101.89133			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>		
CLN76 On 22/04/2026 Spot Bond					0.00000	101.06766			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		

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 CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.39962				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>	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.50463				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>	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	92.31667				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>	
CLN765 On 31/07/2023 Spot Bond			7.69500	7.69500	7.69500	100.23403				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>	
CLN766 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>	
CLN767 On 23/09/2026 Spot Bond					0.00000	101.25860				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>	
CLN768 On 23/09/2026 Spot Bond					0.00000	104.31804				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>	
CLN769 On 31/07/2024 Spot Bond					0.00000	97.64316				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>	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	81.03182				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>	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	86.32419				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	
CLN772 On 28/08/2028 Spot Bond					0.00000	99.91230				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN774 On 31/07/2028 Spot Bond					0.00000	100.59022				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>	
CLN775 On 15/09/2028 Spot Bond			6.75000	6.75000	6.75000	122.62198				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>	
CLN776 On 31/05/2026 Spot Bond					0.00000	101.73191				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>	
CLN777 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>	
CLN778 On 31/08/2026 Spot Bond					0.00000	102.06123				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>	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.51152				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>	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.51476				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>	
CLN781 On 19/08/2025 Spot Bond			10.94500	10.94500	10.94500	99.43513				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>	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.57615				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>	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.53092				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>	
CLN784 On 31/01/2027 Spot Bond					0.00000	100.53804				0.00	0	
<b>Total CLN784 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN784</b>										<b>0.00</b>	<b>0</b>	
CLN785 On 30/09/2026 Spot Bond					0.00000	101.16533				0.00	0	
<b>Total CLN785 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 CLN785</b>										<b>0.00</b>	<b>0</b>	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.08012				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	101.16533				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	104.94639				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	104.81007				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	100.57630				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	98.79000				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	100.57630				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	96.19523				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	101.65229				0.00	0	300,000,00
<b>Total CLN794 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For CLN794</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
CLN794 On 31/01/2025 Spot Bond					0.00000	100.57630				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>	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.16540				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>	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.57630				0.00	0	

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 CLN797 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN797</b>										<b>0.00</b>	<b>0</b>	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.57645				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>	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.57925				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>	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.57925				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>	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.86124				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>	
CLN801 On 31/01/2025 Spot Bond					0.00000	85.83371				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>	
CLN802 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>	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.51670				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>	
CLN804 On 20/04/2023 Spot Bond					0.00000	100.71522				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>	
CLN805 On 31/01/2027 Spot Bond					0.00000	100.58261				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>	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.87314				0.00	0	
<b>Total CLN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN807</b>										<b>0.00</b>	<b>0</b>	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.53739				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN809 On 21/12/2027 Spot Bond					0.00000	101.12442				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>	
CLN810 On 18/04/2028 Spot Bond			9.29000	97.81415	9.29000	97.78989				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>	
CLN811 On 26/08/2025 Spot Bond					0.00000	101.13316				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>	
CLN812 On 21/07/2025 Spot Bond					0.00000	100.66627				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>	
CLN813 On 01/10/2022 Spot Bond					0.00000	101.35036				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>	
CLN814 On 04/10/2022 Spot Bond					0.00000	101.20070				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>	
CLN815 On 31/01/2025 Spot Bond					0.00000	101.20070				0.00	0	300,000,00
<b>Total CLN815 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For CLN815</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
CLN816 On 04/10/2022 Spot Bond					0.00000	101.20070				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>	
CLN817 On 31/01/2025 Spot Bond					0.00000	100.57630				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>	
CLN818 On 31/07/2025 Spot Bond					0.00000	100.57652				0.00	0	
<b>Total CLN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN818</b>										<b>0.00</b>	<b>0</b>	
CLN819 On 31/01/2027 Spot Bond					0.00000	100.58261				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>	
CLN820 On 31/01/2030 Spot Bond					0.00000	100.51154				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>	
CLN821 On 31/01/2025 Spot Bond					0.00000	100.51154				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>	



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 CLN819</b>										<b>0.00</b>	<b>0</b>	
CLN821 On 31/07/2025 Spot Bond					0.00000	100.57652				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	101.16539				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	98.73700				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	97.12100				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	100.57652				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	100.57652				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	100.57620				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	100.57652				0.00	280,000,000	140,000,000
<b>Total CLN827 SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
<b>Total For CLN827</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
CLN827 On 31/08/2024 Spot Bond					0.00000	86.65991				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	100.57630				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>	
CLN829 On 31/07/2026 Spot Bond					0.00000	100.82816				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>	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.39190				0.00	0	

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 CLN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN831</b>										<b>0.00</b>	<b>0</b>	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.57620				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>	
CLN832 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	100.64989				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>	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.57411				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>	
CLN834 On 31/08/2026 Spot Bond					0.00000	101.57425				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>	
CLN835 On 31/08/2027 Spot Bond					0.00000	101.57426				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>	
CLN836 On 31/08/2029 Spot Bond					0.00000	101.57416				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>	
CLN837 On 31/03/2027 Spot Bond					0.00000	101.48914				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>	
CLN838 On 20/06/2027 Spot Bond					0.00000	101.21314				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>	
CLN839 On 02/05/2023 Spot Bond					0.00000	101.09168				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>	
CLN840 On 20/07/2026 Spot Bond					0.00000	103.77000				0.00	0	
<b>Total CLN841 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN841</b>										<b>0.00</b>	<b>0</b>	
CLN841 On 20/07/2026 Spot Bond					0.00000	103.27000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN84: On 20/07/2026 Spot Bond					0.00000	103.50100				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>	
CLN84: On 07/09/2026 Spot Bond					0.00000	101.14084				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>	
CLN84: On 02/05/2023 Spot Bond					0.00000	101.04818				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>	
CLN84: On 02/05/2023 Spot Bond					0.00000	101.04697				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>	
CLN84: On 31/03/2025 Spot Bond					0.00000	101.20686				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>	
CLN84: On 31/03/2027 Spot Bond					0.00000	101.20686				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>	
CLN84: On 31/03/2029 Spot Bond					0.00000	101.20651				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>	
CLN85: On 31/07/2025 Spot Bond					0.00000	100.61855				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>	
CLN85: On 27/09/2028 Spot Bond					0.00000	101.36168				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>	
CLN85: On 20/07/2027 Spot Bond					0.00000	100.96055				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>	
CLN85: On 20/06/2027 Spot Bond					0.00000	101.00190				0.00	0	
<b>Total CLN853 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN853</b>										<b>0.00</b>	<b>0</b>	
CLN85: On 20/07/2027 Spot Bond					0.00000	100.95663				0.00	0	
<b>Total CLN854 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 Interest
<b>Total For CLN854</b>										<b>0.00</b>	<b>0</b>	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.98066				0.00	0	
<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					0.00000	100.95329				0.00	0	
<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					0.00000	100.71707				0.00	0	
<b>Total CLN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN857</b>										<b>0.00</b>	<b>0</b>	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	82.43653				0.00	0	
<b>Total CLN858 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN858</b>										<b>0.00</b>	<b>0</b>	
CLN858 On 31/07/2025 Spot Bond					0.00000	100.68055				0.00	0	
<b>Total CLN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN860</b>										<b>0.00</b>	<b>0</b>	
CLN860 On 20/06/2027 Spot Bond					0.00000	100.72312				0.00	0	
<b>Total CLN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN861</b>										<b>0.00</b>	<b>0</b>	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.66403				0.00	0	
<b>Total CLN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN862</b>										<b>0.00</b>	<b>0</b>	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.73029				0.00	0	
<b>Total CLN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN863</b>										<b>0.00</b>	<b>0</b>	
CLN863 On 31/07/2025 Spot Bond					0.00000	109.30932				0.00	0	
<b>Total CLN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN864</b>										<b>0.00</b>	<b>0</b>	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	105.30000				0.00	0	
<b>Total CLN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN865</b>										<b>0.00</b>	<b>0</b>	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	108.09000				0.00	0	
<b>Total CLN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN866</b>										<b>0.00</b>	<b>0</b>	
CLN866 On 31/01/2025 Spot Bond					0.00000	100.90259				0.00	0	

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 CLN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN867</b>										<b>0.00</b>	<b>0</b>	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	85.33938				0.00	0	
<b>Total CLN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN868</b>										<b>0.00</b>	<b>0</b>	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.49874				0.00	0	
<b>Total CLN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN869</b>										<b>0.00</b>	<b>0</b>	
CLN869 On 31/07/2027 Spot Bond					0.00000	100.50508				0.00	0	
<b>Total CLN870 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN870</b>										<b>0.00</b>	<b>0</b>	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.50184				0.00	0	
<b>Total CLN871 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN871</b>										<b>0.00</b>	<b>0</b>	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	85.95557				0.00	0	
<b>Total CLN872 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN872</b>										<b>0.00</b>	<b>0</b>	
CLN872 On 31/08/2025 Spot Bond					0.00000	100.41196				0.00	0	
<b>Total CLN873 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN873</b>										<b>0.00</b>	<b>0</b>	
CLN873 On 20/06/2027 Spot Bond					0.00000	100.38425				0.00	0	
<b>Total CLN874 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN874</b>										<b>0.00</b>	<b>0</b>	
CLN874 On 29/10/2025 Spot Bond					0.00000	100.43301				0.00	0	
<b>Total CLN875 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN875</b>										<b>0.00</b>	<b>0</b>	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.40325				0.00	0	
<b>Total CLN876 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN876</b>										<b>0.00</b>	<b>0</b>	
CLN876 On 24/04/2023 Spot Bond					0.00000	100.18426				0.00	0	
<b>Total CLN877 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN877</b>										<b>0.00</b>	<b>0</b>	
CLN877 On 31/01/2030 Spot Bond					0.00000	100.21852				0.00	0	
<b>Total CLN878 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN878</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
CLN87 On 02/04/2026 Spot Bond					0.00000	100.18658				0.00	0	
<b>Total CLN879 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN879</b>										<b>0.00</b>	<b>0</b>	
CLN88 On 02/04/2026 Spot Bond					0.00000	100.16454				0.00	0	
<b>Total CLN880 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN880</b>										<b>0.00</b>	<b>0</b>	
CLN88 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.55646				0.00	0	
<b>Total CLN881 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN881</b>										<b>0.00</b>	<b>0</b>	
CLN88 On 31/01/2030 Spot Bond					0.00000	100.15529				0.00	0	
<b>Total CLN882 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN882</b>										<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			9.62500	104.58470	9.62500	104.55784				0.00	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			11.25500	102.60627	11.25500	102.57558				0.00	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			10.71500	101.28750	10.71500	101.25862				0.00	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			9.09000	103.60392	9.09000	103.57876				0.00	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			13.04500	92.94718	13.04500	92.91510				0.00	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			11.63500	93.12044	11.63500	93.09167				0.00	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>	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.54052				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	100.64703				0.00	0	
<b>Total DENG99 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 DENG99</b>									<b>0.00</b>	<b>0</b>	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.01322			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	101.25213			0.00	40,000,000	20,000,000
<b>Total DSY02 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For DSY02</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
DSY03 On 21/11/2024 Spot Bond			10.38500	10.38500	10.38500	102.84214			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	100.94642			0.00	0	
<b>Total DSY04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>									<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.26151			0.00	700,000,000	350,000,000
<b>Total DSY05 SPOT</b>									<b>0.00</b>	<b>700,000,000</b>	<b>350,000,000</b>
<b>Total For DSY05</b>									<b>0.00</b>	<b>700,000,000</b>	<b>350,000,000</b>
DSY06 On 21/05/2027 Spot Bond					0.00000	100.12836			0.00	800,000,000	400,000,000
<b>Total DSY06 SPOT</b>									<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For DSY06</b>									<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
DSY07 On 21/05/2029 Spot Bond					0.00000	100.01471			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	100.87649			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	100.90319			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			7.60500	101.13278	7.60500	101.11193		35,791,411,500,000.00	4,706,300,000	1,353,150,000	
<b>Total DV23 SPOT</b>								<b>35,791,411,500,000.00</b>	<b>4,706,300,000</b>	<b>1,353,150,000</b>	
<b>Total For DV23</b>								<b>35,791,411,500,000.00</b>	<b>4,706,300,000</b>	<b>1,353,150,000</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	69.84336	100.00000	69.68709		0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	69.84336	100.00000	69.68709		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>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV24 On 18/02/2024 Spot Bond			9.15500	100.93049	9.15500	100.90595				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	100.20592	9.69000	100.18016				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.20592	9.69000	100.18016				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			10.58500	96.54280	10.58500	96.51574			2,963,800,000,000.00		280,000,000	140,000,000
<b>Total DV27 SPOT</b>									<b>2,963,800,000,000.00</b>		<b>280,000,000</b>	<b>140,000,000</b>
<b>Total For DV27</b>									<b>2,963,800,000,000.00</b>		<b>280,000,000</b>	<b>140,000,000</b>
DV29 On 18/02/2029 Spot Bond			11.61000	93.46846	11.61000	93.43980				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	100.21443	10.10000	100.18760				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.21443	10.10000	100.18760				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>	
DVF22I On 29/08/2022 Spot Bond					0.00000	99.92558				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	100.63735				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	99.64922				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	99.96691				0.00	720,000,000	210,000,000
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>720,000,000</b>	<b>210,000,000</b>
<b>Total For DVF25</b>										<b>0.00</b>	<b>720,000,000</b>	<b>210,000,000</b>
DVF26 On 02/04/2026 Spot Bond					0.00000	98.51316				0.00	0	
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.61903				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	101.36767				0.00	0	4,100,000,000



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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>
DVFB24 On 31/05/2024 Spot Bond					0.00000	98.69234				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>	
DVFB25 On 31/05/2026 Spot Bond					0.00000	100.20231				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>	
DVFB26 On 31/01/2023 Spot Bond					0.00000	100.46308				0.00	40,000,000	20,000.00
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000.00</b>
<b>Total For DVFB27</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000.00</b>
DVFB27 On 31/01/2025 Spot Bond					0.00000	98.74470				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>	
DVFB28 On 31/01/2027 Spot Bond					0.00000	100.48175				0.00	20,000,000	10,000.00
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000.00</b>
<b>Total For DVFB29</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000.00</b>
DVFB29 On 21/08/2023 Spot Bond					0.00000	100.96290				0.00	2,480,000,000	6,210,000.00
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>2,480,000,000</b>	<b>6,210,000.00</b>
<b>Total For DVFB30</b>										<b>0.00</b>	<b>2,480,000,000</b>	<b>6,210,000.00</b>
DVFB30 On 21/08/2025 Spot Bond					0.00000	101.31191				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>	
DVFB31 On 15/12/2026 Spot Bond					0.00000	101.43565				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>	
DVFC26 On 15/12/2028 Spot Bond					0.00000	101.48396				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			8.56500	106.42467	8.56500	106.40041				0.00	0	
<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			5.41000	115.69987	5.41000	115.65772				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
EL037 On 31/01/2037 Spot Bond			5.10900	102.31937	5.10900	102.28291			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	143.89283	2.25000	143.85254			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			3.65000	159.46295	3.65000	159.41231			0.00	0	
<b>Total EL28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EL28</b>									<b>0.00</b>	<b>0</b>	
EL29 On 19/11/2029 Spot Bond			3.66500	145.55294	3.66500	145.50668		36,650,000,000.00		10,000,000	10,000,000
<b>Total EL29 SPOT</b>								<b>36,650,000,000.00</b>		<b>10,000,000</b>	<b>10,000,000</b>
<b>Total For EL29</b>								<b>36,650,000,000.00</b>		<b>10,000,000</b>	<b>10,000,000</b>
EL30 On 29/07/2030 Spot Bond			3.67000	140.81249	3.67000	140.76769			0.00	0	
<b>Total EL30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EL30</b>									<b>0.00</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			5.23000	116.90686	5.23000	116.86475			0.00	0	
<b>Total EL31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EL31</b>									<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			5.07900	104.67209	5.07900	104.63489			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	143.89283	2.25000	143.85254			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	175.14945			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	172.32008			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>	
ELN003 On 23/09/2022 Spot Bond					0.00000	159.05288			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	161.18177			0.00	0	
<b>Total ELN004 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 ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 09/06/2025 Spot Bond					0.00000	133.81677				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>	
ELN006 On 17/06/2025 Spot Bond					0.00000	132.84692				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>	
ELN007 On 28/07/2025 Spot Bond					0.00000	129.86132				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>	
ELN009 On 19/08/2025 Spot Bond					0.00000	120.70489				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>	
ELN010 On 15/04/2024 Spot Bond					0.00000	116.39091				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>	
ELN013 On 21/05/2024 Spot Bond					0.00000	118.27296				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>	
ELN014 On 09/12/2024 Spot Bond					0.00000	97.89873				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>	
ELN015 On 17/02/2023 Spot Bond					0.00000	94.94295				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>	
ELN016 On 08/03/2023 Spot Bond					0.00000	105.19417				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>	
ELN017 On 12/05/2023 Spot Bond					0.00000	108.15523				0.00	0	
<b>Total ELN018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN018</b>										<b>0.00</b>	<b>0</b>	
ELN018 On 02/04/2027 Spot Bond					0.00000	102.83746				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			10.69500	102.10862	10.69500	102.07971				0.00	0	

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 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			12.51000	12.51000	12.51000	94.69954				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			12.56000	12.56000	12.56000	98.90234				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			10.78500	10.78500	10.78500	100.99694				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			10.78500	10.78500	10.78500	100.66372				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			12.49500	12.49500	12.49500	70.15574				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			11.79000	11.79000	11.79000	98.59284				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			12.49500	12.49500	12.49500	92.00794				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	100.22691				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	101.38319				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>	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.31000				0.00	0	
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	
EPF019 On 12/09/2022 Spot Bond					0.00000	101.31198				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF020 On 07/11/2022 Spot Bond					0.00000	100.34318				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>	
EPF021 On 02/09/2023 Spot Bond					0.00000	99.83652				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>	
EPF022 On 28/05/2024 Spot Bond					0.00000	99.91878				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>	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.45862				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>	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.29171				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>	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.29356				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>	
EPFC51 On 14/03/2023 Spot Bond					0.00000	101.20336				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>	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.29383				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>	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.89735				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT005 On 10/09/2023 Spot Bond					0.00000	102.58387				0.00	1,400,000,000	700,000,000
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
EQT006 On 30/10/2023 Spot Bond					0.00000	100.50216				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>	
EQT007 On 22/06/2024 Spot Bond					0.00000	101.10587				0.00	0	
<b>Total EQT007 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 EQT007</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.80923				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	100.29572				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	100.45673				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	100.16874				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	100.17535				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	100.17195				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	100.17856				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 17/08/2023 Spot Bond					0.00000	100.17223				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>	
ERSA2: On 17/05/2025 Spot Bond					0.00000	100.16446				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>	
ERSA3: On 17/05/2027 Spot Bond					0.00000	100.17105				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>	
ES23 On 25/01/2023 Spot Bond			7.85500	101.67411	7.85500	101.65294				78,550,000,000.00	10,000,000,000	11,000,000,000
<b>Total ES23 SPOT</b>										<b>78,550,000,000.00</b>	<b>10,000,000,000</b>	<b>11,000,000,000</b>
<b>Total For ES23</b>										<b>78,550,000,000.00</b>	<b>10,000,000,000</b>	<b>11,000,000,000</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	100.80221	10.00000	100.77571				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<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			9.72500	97.53235	9.72500	97.50704				1,658,375,075,000.00	170,527,000	13,476,290,00
<b>Total ES26 SPOT</b>										<b>1,658,375,075,000.00</b>	<b>170,527,000</b>	<b>13,476,290,00</b>
<b>Total For ES26</b>										<b>1,658,375,075,000.00</b>	<b>170,527,000</b>	<b>13,476,290,00</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	103.11919	7.85000	103.09749				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			12.01000	76.12397	12.00500	76.12410				45,382,849,952,000.00	3,778,755,200	3,604,420,00
<b>Total ES33 SPOT</b>										<b>15,382,849,952,000.00</b>	<b>3,778,755,200</b>	<b>3,604,420,00</b>
<b>Total For ES33</b>										<b>15,382,849,952,000.00</b>	<b>3,778,755,200</b>	<b>3,604,420,00</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	103.33567	7.50000	103.31500				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			12.35000	74.60819	12.35000	74.58378				1,370,069,480,000.00	110,936,800	115,987,00
<b>Total ES42 SPOT</b>										<b>1,370,069,480,000.00</b>	<b>110,936,800</b>	<b>115,987,00</b>
<b>Total For ES42</b>										<b>1,370,069,480,000.00</b>	<b>110,936,800</b>	<b>115,987,00</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	102.83702	8.50000	102.81364				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	
<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	102.64277				0.00	115,200,000	28,800,00
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>115,200,000</b>	<b>28,800,00</b>
<b>Total For EXX05</b>										<b>0.00</b>	<b>115,200,000</b>	<b>28,800,00</b>
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.34563				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	100.01396				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.21352				0.00	80,000,000	40,000,00
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,00</b>
<b>Total For FIFB17</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,00</b>
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.56358				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	101.71599				0.00	1,600,000,000	800,000,00
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,00</b>
<b>Total For FIFB19</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,00</b>
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.42420				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	100.44575				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	100.01437				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	100.01776				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>	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.01862				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	102.58847				0.00	10,000,000,000	5,500,000,00
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,500,000,00</b>
<b>Total For FRB22</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,500,000,00</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	101.58153				0.00	0	710,000,00
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>710,000,00</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	<b>710,000,00</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	102.90664				0.00	662,400,000	344,500,00
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>662,400,000</b>	<b>344,500,00</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 FRB24</b>									<b>0.00</b>	<b>662,400,000</b>	<b>344,500,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	105.65431			0.00	3,200,000	15,700,00
<b>Total FRB25 SPOT</b>									<b>0.00</b>	<b>3,200,000</b>	<b>15,700,00</b>
<b>Total For FRB25</b>									<b>0.00</b>	<b>3,200,000</b>	<b>15,700,00</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	102.43507			0.00	0	3,900,000,00
<b>Total FRB26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,900,000,00</b>
<b>Total For FRB26</b>									<b>0.00</b>	<b>0</b>	<b>3,900,000,00</b>
FRB27 On 03/06/2026 Spot Bond			9.36500	104.88072	9.36500	104.85449		187,300,000,000.00		20,000,000	10,000,00
<b>Total FRB27 SPOT</b>								<b>187,300,000,000.00</b>		<b>20,000,000</b>	<b>10,000,00</b>
<b>Total For FRB27</b>								<b>187,300,000,000.00</b>		<b>20,000,000</b>	<b>10,000,00</b>
FRB28 On 02/12/2025 Spot Bond					0.00000	102.85365			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	102.94884			0.00	4,600,000,000	7,300,000,00
<b>Total FRB29 SPOT</b>									<b>0.00</b>	<b>4,600,000,000</b>	<b>7,300,000,00</b>
<b>Total For FRB29</b>									<b>0.00</b>	<b>4,600,000,000</b>	<b>7,300,000,00</b>
FRB30 On 19/04/2026 Spot Bond			9.28500	99.42509	9.28500	99.40044		2,436,384,000,000.00		262,400,000	642,500,00
<b>Total FRB30 SPOT</b>								<b>2,436,384,000,000.00</b>		<b>262,400,000</b>	<b>642,500,00</b>
<b>Total For FRB30</b>								<b>2,436,384,000,000.00</b>		<b>262,400,000</b>	<b>642,500,00</b>
FRB31 On 24/11/2026 Spot Bond					0.00000	100.01949			0.00	0	
<b>Total FRB31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB31</b>									<b>0.00</b>	<b>0</b>	
FRBI23 On 07/12/2023 Spot Bond			1.71000	329.18340	1.71000	329.09590			0.00	0	
<b>Total FRBI23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBI23</b>									<b>0.00</b>	<b>0</b>	
FRBI25 On 31/01/2025 Spot Bond			2.45500	2.45500	2.45500	163.16443			0.00	0	
<b>Total FRBI25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBI25</b>									<b>0.00</b>	<b>0</b>	
FRBI28 On 31/03/2028 Spot Bond			3.51000	218.31429	3.51000	218.24564			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			4.32000	4.32000	4.32000	114.39134			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			5.09500	5.09500	5.09500	228.11493			0.00	0	

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 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			5.33000	98.22103	5.33000	98.18538				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			5.26500	98.59493	5.26500	98.55939				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>	
FRBZ01 On 28/10/2024 Spot Bond			8.56000	8.56000	8.56000	83.51006				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>	
FRBZ01 On 10/12/2024 Spot Bond			8.57000	8.57000	8.57000	82.68041				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			3.73000	3.73000	3.73000	158.35621				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>	
FRC181 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC255 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>	
FRC256 On 17/07/2027 Spot Bond					0.00000	102.03541				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>	
FRC267 On 06/08/2023 Spot Bond					0.00000	101.19688				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>	
FRC271 On 30/01/2023 Spot Bond					0.00000	100.75070				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27: On 30/01/2023 Spot Bond			9.73900	9.73900	9.73900	100.55291				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	100.01437				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	101.33386				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			3.56000	3.56000	3.56000	119.06881				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	100.36758				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	101.20475				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			3.39000	3.39000	3.39000	116.97303				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>	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.18453				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: On 14/05/2024 Spot Bond					0.00000	100.21699				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: On 14/05/2024 Spot Bond					0.00000	100.21969				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: On 20/06/2024 Spot Bond					0.00000	101.80895				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.60277				0.00	0	
<b>Total FRC300 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 FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 11/11/2024 Spot Bond					0.00000	101.88364				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: On 31/05/2024 Spot Bond					0.00000	101.89682				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: On 06/11/2023 Spot Bond					0.00000	101.01234				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: On 27/02/2023 Spot Bond					0.00000	99.92581				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: On 31/05/2024 Spot Bond					0.00000	102.85461				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: On 20/06/2024 Spot Bond					0.00000	101.16288				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: On 20/12/2024 Spot Bond					0.00000	101.31214				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.42370				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>	
FRC31: On 13/10/2026 Spot Bond					0.00000	100.67891				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>	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.39285				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>	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.58729				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>	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.29776				0.00	0	

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 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	101.42343				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	101.55447				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	101.32452				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	100.88462				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	101.64333				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	100.90340				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	99.92355				0.00	0	
<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	100.34188				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	100.66566				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	102.07827				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	101.90807				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33( On 07/12/2023 Spot Bond					0.00000	101.66440				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>	
FRC34( On 20/02/2024 Spot Bond					0.00000	100.33123				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>	
FRC34( On 20/12/2024 Spot Bond					0.00000	101.65360				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>	
FRC34( On 21/12/2027 Spot Bond					0.00000	101.18643				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>	
FRC34( On 15/10/2022 Spot Bond					0.00000	100.71016				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>	
FRC34( On 20/12/2025 Spot Bond					0.00000	101.51671				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>	
FRC34( On 27/03/2024 Spot Bond					0.00000	101.97444				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>	
FRC34( On 31/07/2023 Spot Bond					0.00000	100.93653				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( On 31/07/2023 Spot Bond					0.00000	100.66238				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( On 31/07/2023 Spot Bond					0.00000	100.67217				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( On 31/08/2023 Spot Bond					0.00000	101.73214				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( On 02/05/2023 Spot Bond					0.00000	100.85158				0.00	0	
<b>Total FRC352 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 Interest
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.85568				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: On 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: On 31/07/2023 Spot Bond					0.00000	100.72346				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: On 31/01/2024 Spot Bond					0.00000	100.68156				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: On 31/01/2024 Spot Bond					0.00000	100.68607				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: On 14/11/2022 Spot Bond					0.00000	100.29830				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: On 31/01/2024 Spot Bond					0.00000	100.72337				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.59756				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	100.98304				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	100.40471				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	102.48166				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	102.87005				0.00	0	

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 FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC365 On 20/06/2026 Spot Bond					0.00000	101.86997				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>	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.84035				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>	
FRC370 On 20/06/2026 Spot Bond					0.00000	103.11002				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>	
FRC370 On 20/06/2026 Spot Bond					0.00000	103.11883				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>	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.72061				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>	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.71810				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>	
FRC373 On 20/06/2026 Spot Bond					0.00000	103.19989				0.00	0	
<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	100.90900				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	101.71107				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	101.70216				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	101.20230				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC379 On 23/09/2023 Spot Bond					0.00000	101.39196				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>	
FRC381 On 20/12/2026 Spot Bond					0.00000	101.34255				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>	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.19984				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>	
FRC385 On 15/02/2025 Spot Bond					0.00000	100.19984				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>	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.17796				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>	
FRC387 On 16/02/2025 Spot Bond					0.00000	100.17796				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>	
FRC388 On 07/12/2023 Spot Bond					0.00000	101.82321				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>	
FRC389 On 30/04/2027 Spot Bond					0.00000	100.64715				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	100.74070				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	100.51106				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	101.54461				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	100.32881				0.00	0	
<b>Total FRC393 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 FRC393</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 27/03/2024 Spot Bond					0.00000	101.24112				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>	
FRC39: On 31/01/2027 Spot Bond					0.00000	100.64711				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>	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.58848				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>	
FRC39: On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	99.34992				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>	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.63403				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>	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.69061				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>	
FRC40: On 19/01/2027 Spot Bond					0.00000	100.74929				0.00	0	
<b>Total FRC400 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC400</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 19/01/2027 Spot Bond			10.88500	10.88500	10.88500	99.71530				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	101.81855				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	100.18261				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			13.25500	13.25500	13.25500	102.55220				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	101.09209				0.00	0	

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 FRC405 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC405</b>										<b>0.00</b>	<b>0</b>	
FRC405 On 06/07/2027 Spot Bond					0.00000	101.11833				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>	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.86746				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>	
FRC407 On 23/09/2025 Spot Bond					0.00000	101.54654				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>	
FRC408 On 23/09/2025 Spot Bond			11.44500	11.44500	11.44500	103.92781				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>	
FRC409 On 30/04/2027 Spot Bond					0.00000	100.64715				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>	
FRC410 On 30/04/2025 Spot Bond					0.00000	100.69762				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>	
FRC411 On 31/05/2027 Spot Bond					0.00000	101.73075				0.00	0	
<b>Total FRC412 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC412</b>										<b>0.00</b>	<b>0</b>	
FRC412 On 30/04/2029 Spot Bond					0.00000	100.72432				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>	
FRC413 On 31/05/2027 Spot Bond					0.00000	101.62295				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>	
FRC414 On 31/05/2025 Spot Bond					0.00000	101.45521				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>	
FRC415 On 20/06/2027 Spot Bond					0.00000	99.16681				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC417 On 30/04/2025 Spot Bond					0.00000	100.69756				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>	
FRC418 On 31/05/2027 Spot Bond					0.00000	101.39984				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>	
FRC419 On 30/04/2029 Spot Bond					0.00000	100.71870				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>	
FRC420 On 30/04/2026 Spot Bond					0.00000	100.64715				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>	
FRC421 On 27/09/2028 Spot Bond					0.00000	101.27081				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>	
FRC422 On 27/09/2028 Spot Bond					0.00000	101.22548				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>	
FRC423 On 27/09/2028 Spot Bond					0.00000	101.22548				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>	
FRC424 On 31/08/2025 Spot Bond					0.00000	100.94800				0.00	0	
<b>Total FRC424 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC424</b>										<b>0.00</b>	<b>0</b>	
FRC425 On 31/07/2025 Spot Bond					0.00000	100.64704				0.00	0	
<b>Total FRC425 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC425</b>										<b>0.00</b>	<b>0</b>	
FRC426 On 30/09/2027 Spot Bond					0.00000	100.53865				0.00	0	
<b>Total FRC426 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC426</b>										<b>0.00</b>	<b>0</b>	
FRC427 On 30/09/2026 Spot Bond					0.00000	100.56888				0.00	0	
<b>Total FRC427 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC427</b>										<b>0.00</b>	<b>0</b>	
FRC428 On 21/06/2027 Spot Bond					0.00000	100.23211				0.00	0	
<b>Total FRC428 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 Intert
<b>Total For FRC428</b>									<b>0.00</b>	<b>0</b>	
FRC42: On 31/10/2027 Spot Bond					0.00000	100.08570			0.00	0	
<b>Total FRC429 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC429</b>									<b>0.00</b>	<b>0</b>	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.09148			0.00	0	
<b>Total FRC430 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC430</b>									<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	6,500,000.00
<b>Total FRC431 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>6,500,000.00</b>
<b>Total For FRC431</b>									<b>0.00</b>	<b>0</b>	<b>6,500,000.00</b>
FRC43: On 31/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		300,000,000,000.00	3,000,000,000	3,000,000,000	3,000,000.00
<b>Total FRC432 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>	<b>3,000,000.00</b>
<b>Total For FRC432</b>								<b>10,000,000,000,000.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>	<b>3,000,000.00</b>
FRI33 On 28/02/2033 Spot Bond			4.75500	107.24030	4.75500	107.20308			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			4.95900	117.26666	4.95900	117.22535			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	100.63117			0.00	0	
<b>Total FRJ022 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRJ022</b>									<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.82426			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	100.47520			0.00	400,000,000	20,000.00
<b>Total FRJ24 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>20,000.00</b>
<b>Total For FRJ24</b>									<b>0.00</b>	<b>400,000,000</b>	<b>20,000.00</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.20042			0.00	0	80,000.00
<b>Total FRJ25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>80,000.00</b>
<b>Total For FRJ25</b>									<b>0.00</b>	<b>0</b>	<b>80,000.00</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.88849			0.00	7,020,000,000	70,000,000.00
<b>Total FRJ26 SPOT</b>									<b>0.00</b>	<b>7,020,000,000</b>	<b>70,000,000.00</b>
<b>Total For FRJ26</b>									<b>0.00</b>	<b>7,020,000,000</b>	<b>70,000,000.00</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.92127			0.00	0	

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 FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	
FRJ27E On 20/04/2024 Spot Bond					0.00000	100.53934				0.00	0	
<b>Total FRJ27S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27S</b>										<b>0.00</b>	<b>0</b>	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.89201				0.00	6,000,000,000	88,000,000,000
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>88,000,000,000</b>
<b>Total For FRJ28</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>88,000,000,000</b>
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.91847				0.00	4,000,000,000	74,400,000,000
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>74,400,000,000</b>
<b>Total For FRJ29</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>74,400,000,000</b>
FRJ29E On 20/04/2024 Spot Bond					0.00000	100.55399				0.00	0	
<b>Total FRJ29S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29S</b>										<b>0.00</b>	<b>0</b>	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.08671				0.00	0	
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	
FRS10C On 15/01/2024 Spot Bond			4.55300	4.55300	4.55300	105.74063				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS10E On 31/01/2038 Spot Bond			4.92900	4.92900	4.92900	117.65696				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS10G On 23/01/2024 Spot Bond					0.00000	100.28587				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS10H On 31/01/2038 Spot Bond			5.06900	115.69983	5.06900	115.65873				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS10I On 07/12/2033 Spot Bond			5.10000	228.09416	5.10000	228.01277				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS11C On 31/01/2038 Spot Bond			5.20900	113.74146	5.20900	113.70064				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</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
FRS112 On 07/12/2033 Spot Bond			5.13000	5.13000	5.13000	227.40100				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS114 On 31/01/2025 Spot Bond			3.63000	158.77733	3.63000	158.72700				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			3.70500	110.32168	3.70500	110.28650				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS119 On 31/01/2038 Spot Bond			5.00900	116.55138	5.00900	116.51015				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>	
FRS120 On 07/12/2033 Spot Bond			5.25000	225.05472	5.25000	224.97353				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>	
FRS121 On 07/12/2033 Spot Bond			5.30000	224.05239	5.30000	223.97125				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>	
FRS122 On 31/01/2025 Spot Bond			2.81000	161.85572	2.81000	161.80795				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>	
FRS123 On 07/12/2033 Spot Bond			5.33000	223.45355	5.33000	223.37244				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>	
FRS124 On 31/01/2038 Spot Bond			5.20900	113.74146	5.20900	113.70064				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>	
FRS126 On 31/03/2028 Spot Bond			4.12000	211.65848	4.12000	211.58846				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>	
FRS127 On 31/01/2038 Spot Bond			5.95900	103.89815	5.95900	103.85879				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>	
FRS129 On 31/03/2028 Spot Bond			4.01000	212.84122	4.01000	212.77147				0.00	0	
<b>Total FRS129 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 FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/03/2028 Spot Bond			4.07000	212.19515	4.07000	212.12524				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 07/12/2033 Spot Bond			5.84000	213.56163	5.84000	213.48122				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>	
FRS13 On 31/01/2038 Spot Bond			5.90900	104.52182	5.90900	104.48238				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>	
FRS13 On 31/01/2038 Spot Bond			5.20900	5.20900	5.20900	113.70064				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>	
FRS13 On 31/01/2038 Spot Bond			5.18900	114.01881	5.18900	113.97795				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>	
FRS13 On 31/03/2028 Spot Bond			3.88000	214.24886	3.88000	214.17939				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>	
FRS13 On 07/12/2033 Spot Bond			5.61000	217.95607	5.61000	217.87533				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>	
FRS14 On 31/03/2028 Spot Bond			4.01000	212.84122	4.01000	212.77147				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>	
FRS14 On 31/03/2028 Spot Bond			4.01000	212.84122	4.01000	212.77147				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>	
FRS14 On 31/03/2028 Spot Bond			3.41100	219.41708	3.41100	219.34866				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>	
FRS14 On 31/01/2025 Spot Bond			3.58000	158.96299	3.58000	158.91280				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>	
FRS14 On 31/03/2028 Spot Bond			4.36000	209.10410	4.36000	209.03357				0.00	0	



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 FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS15( On 31/03/2028 Spot Bond			4.40000	208.68183	4.40000	208.61124				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>	
FRS15( On 31/01/2025 Spot Bond			3.55000	159.07450	3.55000	159.02440				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS15( On 31/03/2028 Spot Bond			3.87500	214.30322	3.87500	214.23374				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>	
FRS15( On 31/03/2028 Spot Bond			4.41000	4.41000	4.41000	208.50580				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>	
FRS17( On 16/10/2022 Spot Bond					0.00000	100.61440				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>	
FRS17( On 16/10/2024 Spot Bond					0.00000	100.67116				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>	
FRS17( 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>	
FRS18( On 18/09/2023 Spot Bond					0.00000	101.20141				0.00	298,000,000	74,500,00
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>298,000,000</b>	<b>74,500,00</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>298,000,000</b>	<b>74,500,00</b>
FRS18( On 27/09/2025 Spot Bond					0.00000	101.13632				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>	
FRS18( On 16/11/2023 Spot Bond					0.00000	184.77590				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>	
FRS18( On 23/01/2024 Spot Bond					0.00000	139.35927				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS187 On 23/01/2024 Spot Bond					0.00000	191.52573				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>	
FRS194 On 19/06/2026 Spot Bond					0.00000	173.40785				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.38373				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>	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.42420				0.00	354,800,000	88,700,000
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>354,800,000</b>	<b>88,700,000</b>
<b>Total For FRS199</b>										<b>0.00</b>	<b>354,800,000</b>	<b>88,700,000</b>
FRS200 On 12/08/2025 Spot Bond					0.00000	100.27542				0.00	159,200,000	39,800,000
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>159,200,000</b>	<b>39,800,000</b>
<b>Total For FRS200</b>										<b>0.00</b>	<b>159,200,000</b>	<b>39,800,000</b>
FRS201 On 06/08/2025 Spot Bond					0.00000	99.98013				0.00	348,400,000	87,100,000
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>348,400,000</b>	<b>87,100,000</b>
<b>Total For FRS201</b>										<b>0.00</b>	<b>348,400,000</b>	<b>87,100,000</b>
FRS206 On 14/10/2025 Spot Bond					0.00000	100.72745				0.00	42,800,000	10,700,000
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>42,800,000</b>	<b>10,700,000</b>
<b>Total For FRS206</b>										<b>0.00</b>	<b>42,800,000</b>	<b>10,700,000</b>
FRS209 On 18/11/2024 Spot Bond					0.00000	100.14298				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>	
FRS217 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>	
FRS218 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>	
FRS219 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	101.06384				0.00	0	
<b>Total FRS220 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 FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS22: 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>	
FRS22: 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>	
FRS22: 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>	
FRS22: On 21/12/2027 Spot Bond					0.00000	101.18643				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>	
FRS22: 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>	
FRS22: 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>	
FRS23: On 14/08/2027 Spot Bond					0.00000	100.22368				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>	
FRS23: 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>	
FRS23: 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>	
FRS23: 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>	
FRS23: 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>	
FRS23: On 31/03/2032 Spot Bond					0.00000	120.07247				0.00	0	

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 FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>	
FRS237 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>	
FRS238 On 13/10/2023 Spot Bond					0.00000	102.13934				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>	
FRS240 On 31/03/2032 Spot Bond					0.00000	105.34268				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>	
FRS241 On 04/12/2022 Spot Bond					0.00000	101.89313				0.00	0	300,000,00
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
FRS242 On 12/12/2025 Spot Bond					0.00000	70.81820				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>	
FRS243 On 09/12/2023 Spot Bond					0.00000	102.16957				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>	
FRS244 On 29/12/2025 Spot Bond					0.00000	111.11040				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>	
FRS246 On 19/01/2024 Spot Bond					0.00000	100.97538				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>	
FRS248 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>	
FRS253 On 22/02/2024 Spot Bond					0.00000	99.06298				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>	
FRS255 On 02/03/2024 Spot Bond					0.00000	101.42608				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS258 On 23/01/2024 Spot Bond					0.00000	115.88286				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>	
FRS260 On 25/03/2024 Spot Bond					0.00000	101.54839				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>	
FRS261 On 28/02/2031 Spot Bond					0.00000	101.94950				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>	
FRS262 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>	
FRS266 On 31/03/2032 Spot Bond					0.00000	101.14702				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>	
FRS267 On 22/06/2026 Spot Bond					0.00000	117.44795				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>	
FRS268 On 31/03/2031 Spot Bond					0.00000	101.15470				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>	
FRS269 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>	
FRS273 On 31/03/2032 Spot Bond					0.00000	101.14854				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>	
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	101.41329				0.00	0	
<b>Total FRS278 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 FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.59037				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>	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.81002				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>	
FRS280 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>	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.21103				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>	
FRS282 On 28/02/2031 Spot Bond			10.37000	10.37000	10.37000	99.80878				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>	
FRS284 On 28/02/2031 Spot Bond			10.37000	10.37000	10.37000	99.80878				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>	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.64411				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>	
FRS286 On 13/11/2023 Spot Bond					0.00000	100.27754				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>	
FRS288 On 31/01/2030 Spot Bond			11.69900	11.69900	11.69900	89.45760				0.00	0	
<b>Total FRS289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS289</b>										<b>0.00</b>	<b>0</b>	
FRS289 On 12/02/2024 Spot Bond					0.00000	94.17944				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>	
FRS291 On 20/01/2023 Spot Bond					0.00000	95.22462				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>	
FRS292 On 26/01/2023 Spot Bond					0.00000	100.28694				0.00	0	

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 FRS293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS293</b>										<b>0.00</b>	<b>0</b>	
FRS293 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>	
FRS295 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>	
FRS296 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>	
FRS297 On 09/05/2025 Spot Bond					0.00000	102.98529				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>	
FRS298 On 12/05/2023 Spot Bond					0.00000	108.13062				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>	
FRS299 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>	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.19259				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>	
FRS301 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>	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<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	100.90123				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30 On 30/04/2026 Spot Bond					0.00000	100.64715				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>	
FRS307 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>	
FRS308 On 31/07/2023 Spot Bond					0.00000	100.79433				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>	
FRS309 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS309</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			1.42000	1.42000	1.42000	330.27754				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			1.11500	331.60960	1.11500	331.52681				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			1.16000	1.16000	1.16000	331.34205				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	100.43540				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			4.90900	108.43756	4.90900	108.39949				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>	
FRS81 On 30/10/2042 Spot Bond			4.62000	69.83457	4.62000	113.86556				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			2.70000	2.70000	2.70000	162.22679				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			2.98000	2.98000	2.98000	161.16325				0.00	0	
<b>Total FRS87 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 FRS87</b>										<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			2.22000	2.22000	2.22000	327.03238				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			7.21500	7.21500	7.21500	100.14239				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			8.52500	106.77531	8.52500	106.75096			170,500,000,000.00		20,000,000	30,000,00
<b>Total FRX24 SPOT</b>									<b>170,500,000,000.00</b>		<b>20,000,000</b>	<b>30,000,00</b>
<b>Total For FRX24</b>									<b>170,500,000,000.00</b>		<b>20,000,000</b>	<b>30,000,00</b>
FRX25 On 26/07/2025 Spot Bond			8.53500	103.88590	8.53500	103.86231				0.00	0	
<b>Total FRX25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX25</b>										<b>0.00</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			8.96000	105.61784	8.96000	105.59254			402,601,472,000.00		44,933,200	36,068,20
<b>Total FRX26 SPOT</b>									<b>402,601,472,000.00</b>		<b>44,933,200</b>	<b>36,068,20</b>
<b>Total For FRX26</b>									<b>402,601,472,000.00</b>		<b>44,933,200</b>	<b>36,068,20</b>
FRX27 On 07/03/2027 Spot Bond			9.40500	107.59920	9.40500	107.57234				0.00	0	
<b>Total FRX27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX27</b>										<b>0.00</b>	<b>0</b>	
FRX28 On 26/07/2028 Spot Bond			9.29500	104.52682	9.29500	104.50102				0.00	0	
<b>Total FRX28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX28</b>										<b>0.00</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			10.06000	99.07911	10.06000	99.05269				0.00	0	
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	
FRX31 On 21/02/2031 Spot Bond			9.99000	97.36570	9.99000	97.33991				0.00	0	
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	
FRX32 On 31/03/2032 Spot Bond			10.62500	103.61055	10.62500	103.58125				0.00	0	
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	
FRX45 On 14/04/2045 Spot Bond			11.65000	73.99116	11.65000	73.96827				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	100.21816				0.00	0	

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 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	100.01139				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	100.00929				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	100.01068				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	100.01109				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	100.49052				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	100.51989				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	100.53455				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	100.46687				0.00	0	
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.64100				0.00	0	20,000,000.00
<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	100.07185				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	100.34622				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</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
GH5A3 On 25/11/2026 Spot Bond					0.00000	99.99987				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	100.00000				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	100.00000				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			3.92000	118.35822	3.92000	118.31971				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	100.94999				0.00	480,000,000	
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>480,000,000</b>	
<b>Total For GRT07</b>										<b>0.00</b>	<b>480,000,000</b>	
GRT17 On 17/10/2023 Spot Bond			8.13400	105.76943	8.13400	105.74639				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	101.80191				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			7.79500	106.79836	7.79500	106.77604				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	100.59980				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>	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.49820				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	101.50548				0.00	0	
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond					0.00000	102.24894				0.00	140,000,000	
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>140,000,000</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 GRT25G</b>										<b>0.00</b>	<b>140,000,000</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.93267				0.00	0	
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.96355				0.00	80,000,000	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	
<b>Total For GRT27</b>										<b>0.00</b>	<b>80,000,000</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.30611				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	101.77796				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	99.92619				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	100.67827				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	101.01057				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.47020				0.00	0	
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.03476				0.00	200,000,000	100,000,000
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For GRT36</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	100.94909				0.00	0	
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.48456				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.04583				0.00	0	

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 GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.24435				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.43301				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.94785				0.00	0	
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.29530				0.00	0	
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.02686				0.00	0	
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.25317				0.00	0	
<b>Total GRT49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT49</b>										<b>0.00</b>	<b>0</b>	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.30923				0.00	0	
<b>Total GRT50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT50</b>										<b>0.00</b>	<b>0</b>	
H10T1 On 26/02/2023 Spot Bond					0.00000	99.97044				0.00	0	
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.98429				0.00	0	
<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	100.46989				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>	
H12T19 On 31/03/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			100,000,000,000,000.00	21,000,000,000	10,500,000,000	
<b>Total H12T19 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>21,000,000,000</b>	<b>10,500,000,000</b>	
<b>Total For H12T19</b>									<b>10,000,000,000,000.00</b>	<b>21,000,000,000</b>	<b>10,500,000,000</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
H12T3 On 19/03/2025 Spot Bond					0.00000	101.13833				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	100.86375				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	101.47142				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	101.07565				0.00	0	530,000,00
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>530,000,00</b>
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	<b>530,000,00</b>
HILB09 On 29/03/2025 Spot Bond					0.00000	101.05302				0.00	0	300,000,00
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
HILB11 On 15/03/2024 Spot Bond					0.00000	101.40596				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	101.32403				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	100.95206				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	100.93686				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>	
HPF14 On 31/03/2024 Spot Bond					0.00000	101.00539				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			2.03000	327.88897	2.03000	327.79899				0.00	0	
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2024 Spot Bond			2.21000	2.21000	2.21000	336.84263				0.00	0	
<b>Total HWAY24 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 Intert
<b>Total For HWAY24</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/08/2030 Spot Bond			10.79000	97.70364	10.79000	97.67528				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			4.90500	78.36251	4.90500	108.31909				0.00	0	
<b>Total HWAY33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY33</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2034 Spot Bond			11.82500	84.39217	11.82500	84.36583			596,216,500,000.00		50,420,000	5,793,115,40
<b>Total HWAY34 SPOT</b>									<b>596,216,500,000.00</b>		<b>50,420,000</b>	<b>5,793,115,40</b>
<b>Total For HWAY34</b>									<b>596,216,500,000.00</b>		<b>50,420,000</b>	<b>5,793,115,40</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.80115	100.00000	9.77958				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			11.85500	83.62057	11.85500	83.59440				0.00	0	4,590,000,00
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,590,000,00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>4,590,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.79798	100.00000	9.77641				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>	
HWF13 On 28/11/2022 Spot Bond					0.00000	99.92570				0.00	0	
<b>Total HWF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWF13</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Spot Bond			2.09000	164.61905	2.13000	164.41849			297,233,874,596,000.00		620,686,064,400	615,572,079,40
<b>Total I2025 SPOT</b>									<b>17,233,874,596,000.00</b>		<b>620,686,064,400</b>	<b>615,572,079,40</b>
<b>Total For I2025</b>									<b>17,233,874,596,000.00</b>		<b>620,686,064,400</b>	<b>615,572,079,40</b>
I2029 On 31/03/2029 Spot Bond			3.38000	121.11219	3.45000	120.56195			873,483,733,200,000.00		258,427,140,000	211,873,572,40
<b>Total I2029 SPOT</b>									<b>7,348,373,200,000.00</b>		<b>258,427,140,000</b>	<b>211,873,572,40</b>
<b>Total For I2029</b>									<b>7,348,373,200,000.00</b>		<b>258,427,140,000</b>	<b>211,873,572,40</b>
I2033 On 28/02/2033 Spot Bond			4.25000	112.35761	4.25500	112.26814			060,216,500,300,000.00		484,756,823,600	510,148,491,20
<b>Total I2033 SPOT</b>									<b>10,216,500,300,000.00</b>		<b>484,756,823,600</b>	<b>510,148,491,20</b>
<b>Total For I2033</b>									<b>10,216,500,300,000.00</b>		<b>484,756,823,600</b>	<b>510,148,491,20</b>
I2038 On 31/01/2038 Spot Bond			4.31000	127.03828	4.30900	127.01148			752,129,455,498,000.00		406,526,555,800	548,240,486,50
<b>Total I2038 SPOT</b>									<b>12,129,455,498,000.00</b>		<b>406,526,555,800</b>	<b>548,240,486,50</b>
<b>Total For I2038</b>									<b>12,129,455,498,000.00</b>		<b>406,526,555,800</b>	<b>548,240,486,50</b>
I2046 On 31/03/2046 Spot Bond			4.32000	115.28077	4.33000	115.05501			098,285,620,832,000.00		254,232,782,600	468,183,982,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total I2046 SPOT</b>										<b>18,285,620,832,000.00</b>	<b>254,232,782,600</b>	<b>468,183,982,400</b>
<b>Total For I2046</b>										<b>18,285,620,832,000.00</b>	<b>254,232,782,600</b>	<b>468,183,982,400</b>
I2050 On 31/12/2050 Spot Bond			4.33000	116.31317	4.36500	115.53676				136,293,524,644,000.00	262,423,446,800	557,511,796,800
<b>Total I2050 SPOT</b>										<b>16,293,524,644,000.00</b>	<b>262,423,446,800</b>	<b>557,511,796,800</b>
<b>Total For I2050</b>										<b>16,293,524,644,000.00</b>	<b>262,423,446,800</b>	<b>557,511,796,800</b>
IBG01 On 07/02/2025 Spot Bond					0.00000	100.32334				0.00	0	
<b>Total IBG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBG01</b>										<b>0.00</b>	<b>0</b>	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.33244				0.00	0	
<b>Total IBG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBG02</b>										<b>0.00</b>	<b>0</b>	
IBL109 On 07/12/2023 Spot Bond			1.88000	328.49483	1.88000	328.40602				0.00	0	
<b>Total IBL109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL109</b>										<b>0.00</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.36182				0.00	0	
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.33846				0.00	0	
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.26667				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	101.20081				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	100.67777				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	100.01421				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	101.23241				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
IBL137 On 21/01/2025 Spot Bond					0.00000	100.34793				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	100.28450				0.00	304,800,000	76,200,000
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>304,800,000</b>	<b>76,200,000</b>
<b>Total For IBL138</b>										<b>0.00</b>	<b>304,800,000</b>	<b>76,200,000</b>
IBL141 On 20/02/2023 Spot Bond					0.00000	100.00967				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	101.18091				0.00	432,000,000	108,000,000
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>432,000,000</b>	<b>108,000,000</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>432,000,000</b>	<b>108,000,000</b>
IBL147 On 03/07/2025 Spot Bond					0.00000	100.94115				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	100.00000				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>	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.99994				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	100.11108				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	100.48197				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	100.33073				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	99.51312				0.00	0	
<b>Total IBL160 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 IBL160</b>										<b>0.00</b>	<b>0</b>	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.34534				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	100.65730				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	100.67786				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	100.38325				0.00	200,000,000	100,000,00
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For IBL167</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
IBL168 On 18/05/2026 Spot Bond					0.00000	100.26363				0.00	200,000,000	700,000,00
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>700,000,00</b>
<b>Total For IBL168</b>										<b>0.00</b>	<b>200,000,000</b>	<b>700,000,00</b>
IBL177 On 19/07/2024 Spot Bond					0.00000	100.67740				0.00	0	
<b>Total IBL177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL177</b>										<b>0.00</b>	<b>0</b>	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.56383				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	99.99988				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	100.20093				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	101.22819				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	101.26452				0.00	0	
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.77008				0.00	0	

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 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	100.59679				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	100.39427				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	100.34538				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	100.29004				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	99.85714				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	99.85337				0.00	0	
<b>Total IBL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL201</b>										<b>0.00</b>	<b>0</b>	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.60114				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	101.52136				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	101.45846				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	101.24870				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	101.39555				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL207 On 31/01/2023 Spot Bond					0.00000	100.44788				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	100.48822				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	100.13854				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 21/02/2023 Spot Bond					0.00000	100.05373				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 22/02/2023 Spot Bond					0.00000	100.05203				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 22/02/2023 Spot Bond					0.00000	100.05203				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>	
IBL214 On 22/02/2023 Spot Bond					0.00000	100.05203				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	100.85110				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	101.19245				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	101.07987				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	100.86310				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	100.05490				0.00	0	
<b>Total IBL219 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 IBL219</b>										<b>0.00</b>	<b>0</b>	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.33930				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	100.64736				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			8.34500	8.34500	8.34500	101.55053				0.00	0	
<b>Total IBL222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL222</b>										<b>0.00</b>	<b>0</b>	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.31685				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			8.69500	8.69500	8.69500	101.55737				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	99.99991				0.00	0	
<b>Total IBL225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL225</b>										<b>0.00</b>	<b>0</b>	
IBL226 On 25/05/2023 Spot Bond					0.00000	100.93134				0.00	0	
<b>Total IBL226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL226</b>										<b>0.00</b>	<b>0</b>	
IBL227 On 25/05/2027 Spot Bond					0.00000	98.66888				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	101.44029				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	101.35485				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	101.39455				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	101.15973				0.00	160,000,000	80,000,000

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 IBL231 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
<b>Total For IBL231</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
IBL232 On 24/06/2025 Spot Bond			9.24500	9.24500	9.24500	100.77327				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	100.99535				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	101.03422				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	101.37573				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	99.91550				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	101.23774				0.00	0	
<b>Total IBL237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL237</b>										<b>0.00</b>	<b>0</b>	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.61574				0.00	0	
<b>Total IBL238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL238</b>										<b>0.00</b>	<b>0</b>	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.65552				0.00	0	
<b>Total IBL239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL239</b>										<b>0.00</b>	<b>0</b>	
IBL240 On 18/07/2024 Spot Bond			11.08500	100.44785	11.08500	96.18951				0.00	0	
<b>Total IBL240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL240</b>										<b>0.00</b>	<b>0</b>	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.53401				0.00	0	
<b>Total IBL241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL241</b>										<b>0.00</b>	<b>0</b>	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.55734				0.00	0	
<b>Total IBL242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL242</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
IBL243 On 04/08/2023 Spot Bond					0.00000	100.39017				0.00	0	
<b>Total IBL243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL243</b>										<b>0.00</b>	<b>0</b>	
IBL244 On 16/08/2027 Spot Bond			10.18500	10.18500	10.18500	96.44811				0.00	0	
<b>Total IBL244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL244</b>										<b>0.00</b>	<b>0</b>	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.17313				0.00	0	
<b>Total IBL245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL245</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			8.67500	102.39078	8.67500	102.36716				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			7.04500	103.20478	7.04500	103.18521				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	101.71618				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			9.82500	101.86866	9.82500	101.84212				0.00	0	107,435,40
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>107,435,40</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>107,435,40</b>
IDCG08 On 13/05/2030 Spot Bond			11.11000	104.01989	11.11000	104.02327				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			10.40500	103.72178	10.40500	103.69304				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	100.27298				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	99.65826				0.00	80,000,000	240,000,00
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>240,000,00</b>
<b>Total For IDCG15</b>										<b>0.00</b>	<b>80,000,000</b>	<b>240,000,00</b>
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.22610				0.00	0	
<b>Total IDCG16 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 IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.34704				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>	
IDCG18 On 12/03/2024 Spot Bond					0.00000	100.98120				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>	
IDCG20 On 18/12/2022 Spot Bond					0.00000	101.15607				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	100.62920				0.00	100,000,000	50,000,00
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
<b>Total For IDCG22</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.04110				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	101.24500				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			9.13500	100.97056	9.13500	100.94592				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	103.55342				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	103.52029				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	104.27622				0.00	0	
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.52650				0.00	0	
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	
INLV08 On 12/06/2026 Spot Bond					0.00000	106.70603				0.00	0	



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 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	100.53198				0.00	120,000,000	60,000,00
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,00</b>
<b>Total For INLV09</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,00</b>
INLV10 On 06/03/2027 Spot Bond					0.00000	101.93816				0.00	0	
<b>Total INLV10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV10</b>										<b>0.00</b>	<b>0</b>	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.18449				0.00	280,000,000	140,000,00
<b>Total INLV11 SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,00</b>
<b>Total For INLV11</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,00</b>
INLV12 On 25/06/2027 Spot Bond					0.00000	101.10660				0.00	180,000,000	90,000,00
<b>Total INLV12 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,00</b>
<b>Total For INLV12</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,00</b>
IPF19 On 22/12/2022 Spot Bond					0.00000	101.13226				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	100.40791				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	100.67354				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	100.30637				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	100.31012				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	101.33411				0.00	800,000,000	400,000,00
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,00</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,00</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	99.84542				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF32 On 01/07/2026 Spot Bond					0.00000	100.97189				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	101.30238				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>	
IPFC39 On 19/11/2022 Spot Bond					0.00000	100.10343				0.00	0	
<b>Total IPFC39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC39</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.87340				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			4.67000	205.85713	4.67000	205.78601				0.00	0	
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	104.63723				0.00	0	200,000,00
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
IV19A On 31/03/2028 Spot Bond			4.57000	206.89813	4.57000	206.82721				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>	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.92993				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	101.67282				0.00	40,000,000	20,000,00
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</b>
<b>Total For IVC145</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</b>
IVC146 On 03/06/2023 Spot Bond					0.00000	100.07872				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	101.38199				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	101.79006				0.00	20,000,000	10,000,00
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For IVC152</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
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	101.59433				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	101.45959				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	100.83185				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	100.27263				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			7.55500	101.24803	7.55500	101.22758			5,439,600,000,000.00	720,000,000	360,000,000	
<b>Total IVC186 SPOT</b>									<b>5,439,600,000,000.00</b>	<b>720,000,000</b>	<b>360,000,000</b>	
<b>Total For IVC186</b>									<b>5,439,600,000,000.00</b>	<b>720,000,000</b>	<b>360,000,000</b>	
IVC188 On 02/12/2022 Spot Bond					0.00000	99.95014				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	101.90043				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 31/07/2023 Spot Bond			7.52500	100.24265	7.52500	100.22254			5,869,500,000,000.00	780,000,000	390,000,000	
<b>Total IVC194 SPOT</b>									<b>5,869,500,000,000.00</b>	<b>780,000,000</b>	<b>390,000,000</b>	
<b>Total For IVC194</b>									<b>5,869,500,000,000.00</b>	<b>780,000,000</b>	<b>390,000,000</b>	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.70518				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			7.60500	99.89594	7.60500	99.87514				0.00	0	

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 IVC200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC200</b>										<b>0.00</b>	<b>0</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.62251				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			7.54500	99.89675	7.54500	99.87613				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	100.68420				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	100.13725				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>	
IVC206 On 29/11/2022 Spot Bond			6.25500	6.25500	6.25500	101.38211				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	101.40485				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	101.09092				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	100.90062				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			7.90500	7.90500	7.90500	99.52034				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			8.60500	8.60500	8.60500	98.75319				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	100.60308				0.00	0	
<b>Total IVC213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC213</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
IVC214 On 28/04/2023 Spot Bond					0.00000	100.57193				0.00	260,000,000	130,000,000
<b>Total IVC214 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
<b>Total For IVC214</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
IVC215 On 04/04/2023 Spot Bond			6.99500	6.99500	6.99500	102.43487				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			8.74500	102.20369	8.74500	102.17979				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			7.49500	101.60911	7.49500	101.19332			899,400,000,000.00		120,000,000	60,000,000
<b>Total IVC217 SPOT</b>									<b>899,400,000,000.00</b>		<b>120,000,000</b>	<b>60,000,000</b>
<b>Total For IVC217</b>									<b>899,400,000,000.00</b>		<b>120,000,000</b>	<b>60,000,000</b>
IVC221 On 07/02/2023 Spot Bond					0.00000	100.31472				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>	
IVC222 On 28/07/2024 Spot Bond			9.38500	9.38500	9.38500	100.16980				0.00	0	
<b>Total IVC222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC222</b>										<b>0.00</b>	<b>0</b>	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.52708				0.00	0	
<b>Total IVC223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC223</b>										<b>0.00</b>	<b>0</b>	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.12121				0.00	0	
<b>Total IVC224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC224</b>										<b>0.00</b>	<b>0</b>	
IVZ099 On 01/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.83179				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			6.20000	6.20000	6.20000	99.27489				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>	
IVZ105 On 13/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.12445				0.00	0	
<b>Total IVZ105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ105</b>										<b>0.00</b>	<b>0</b>	
IVZ106 On 25/08/2022 Spot Bond			6.15000	6.15000	6.15000	99.94948				0.00	0	
<b>Total IVZ106 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 IVZ106</b>										<b>0.00</b>	<b>0</b>	
IVZ107 On 27/10/2022 Spot Bond			6.25000	6.25000	6.25000	98.88249				0.00	0	
<b>Total IVZ107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ107</b>										<b>0.00</b>	<b>0</b>	
IVZ108 On 08/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.71438				0.00	0	
<b>Total IVZ108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ108</b>										<b>0.00</b>	<b>0</b>	
IVZ109 On 15/09/2022 Spot Bond			6.20000	6.20000	6.20000	99.59398				0.00	0	
<b>Total IVZ109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ109</b>										<b>0.00</b>	<b>0</b>	
IVZ110 On 29/09/2022 Spot Bond			6.20000	6.20000	6.20000	99.35866				0.00	0	
<b>Total IVZ110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ110</b>										<b>0.00</b>	<b>0</b>	
IVZ111 On 27/09/2022 Spot Bond			6.20000	6.20000	6.20000	99.39221				0.00	0	
<b>Total IVZ111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ111</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	101.43287				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	100.16257				0.00	65,600,000	16,400,000
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>65,600,000</b>	<b>16,400,000</b>
<b>Total For KAP012</b>										<b>0.00</b>	<b>65,600,000</b>	<b>16,400,000</b>
KAP014 On 19/07/2024 Spot Bond					0.00000	100.85024				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	100.72267				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	100.63926				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	100.88682				0.00	260,000,000	130,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
<b>Total For KAP018</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
KAP018 On 28/07/2024 Spot Bond					0.00000	100.58122				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>	
KAP019 On 15/12/2025 Spot Bond					0.00000	101.28653				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>	
KAP020 On 15/09/2026 Spot Bond					0.00000	101.29038				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>	
KAP021 On 18/02/2025 Spot Bond					0.00000	100.31593				0.00	0	
<b>Total KAP022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP022</b>										<b>0.00</b>	<b>0</b>	
KAP022 On 04/03/2027 Spot Bond					0.00000	99.78685				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>	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.71803				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>	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.74566				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	100.83148				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			9.88500	118.67463	9.88500	118.64353				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			8.46500	104.15791	8.46500	104.13397				0.00	0	
<b>Total LGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL06</b>										<b>0.00</b>	<b>0</b>	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.12892				0.00	800,000,000	1,220,000,000
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>1,220,000,000</b>
<b>Total For LGL07</b>										<b>0.00</b>	<b>800,000,000</b>	<b>1,220,000,000</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
LGL08 On 28/02/2023 Spot Bond					0.00000	100.38175				0.00	0	
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.26733				0.00	0	
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.89653				0.00	0	
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.55711				0.00	0	
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.60022				0.00	0	
<b>Total LHC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC01</b>										<b>0.00</b>	<b>0</b>	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.77509				0.00	0	
<b>Total LHC02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC02</b>										<b>0.00</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.94090				0.00	0	
<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	100.01355				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	100.01478				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>	
MBF06i On 30/09/2022 Spot Bond					0.00000	100.91794				0.00	0	
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	
MBF06i On 17/11/2023 Spot Bond					0.00000	100.27670				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>	
MBF07i On 28/05/2024 Spot Bond					0.00000	100.12550				0.00	0	
<b>Total MBF070 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 MBF070</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 17/09/2024 Spot Bond					0.00000	101.11478				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	99.86940				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	100.58023				0.00	0	
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.03602				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	100.55207				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	101.22676				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>	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.39144				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	101.29171				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	0.00000				0.00	0	
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP050</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.34503				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	100.91049				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			9.13500	9.13500	9.13500	105.90492				0.00	0	

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 MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.92773				0.00	0	2,288,000,00
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,288,000,00</b>
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	<b>2,288,000,00</b>
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.08864				0.00	0	600,000,00
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
MML01 On 10/12/2026 Spot Bond					0.00000	102.30744				0.00	0	
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			9.78500	100.22663	9.78500	100.20047			27,398,000,000.00		2,800,000	12,700,00
<b>Total MML02 SPOT</b>									<b>27,398,000,000.00</b>		<b>2,800,000</b>	<b>12,700,00</b>
<b>Total For MML02</b>									<b>27,398,000,000.00</b>		<b>2,800,000</b>	<b>12,700,00</b>
MML03 On 15/03/2028 Spot Bond					0.00000	102.76330				0.00	0	
<b>Total MML03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML03</b>										<b>0.00</b>	<b>0</b>	
MML04 On 15/03/2028 Spot Bond			10.03500	91.99803	10.03500	94.49186			1,003,500,000,000.00		100,000,000	50,000,00
<b>Total MML04 SPOT</b>									<b>1,003,500,000,000.00</b>		<b>100,000,000</b>	<b>50,000,00</b>
<b>Total For MML04</b>									<b>1,003,500,000,000.00</b>		<b>100,000,000</b>	<b>50,000,00</b>
MML05 On 25/05/2027 Spot Bond					0.00000	100.19120				0.00	0	
<b>Total MML05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML05</b>										<b>0.00</b>	<b>0</b>	
MML06 On 25/05/2029 Spot Bond			10.47000	100.31110	10.47000	100.28329				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>	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.92583				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	102.74185				0.00	0	
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.42328				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN13 On 04/06/2025 Spot Bond					0.00000	101.51791				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	101.11307				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	100.78445				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	101.07300				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	102.01425				0.00	80,000,000	40,000,000
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For MTN19</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
MTN20 On 07/09/2026 Spot Bond					0.00000	102.56510				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.35341				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	100.69587				0.00	1,180,000,000	590,000,000
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>1,180,000,000</b>	<b>590,000,000</b>
<b>Total For MTN22</b>										<b>0.00</b>	<b>1,180,000,000</b>	<b>590,000,000</b>
MTN23 On 29/01/2026 Spot Bond			9.73000	96.44991	9.73000	96.42501			5,448,800,000,000.00	0.00	560,000,000	280,000,000
<b>Total MTN23 SPOT</b>									<b>5,448,800,000,000.00</b>	<b>0.00</b>	<b>560,000,000</b>	<b>280,000,000</b>
<b>Total For MTN23</b>									<b>5,448,800,000,000.00</b>	<b>0.00</b>	<b>560,000,000</b>	<b>280,000,000</b>
MTN24 On 29/01/2026 Spot Bond					0.00000	104.59979				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	101.84806				0.00	0	
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.45978				0.00	800,000,000	400,000,000
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</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 MTN26</b>										0.00	800,000,000	400,000,000
MTN27 On 29/06/2028 Spot Bond					0.00000	103.04063				0.00	0	
<b>Total MTN27 SPOT</b>										0.00	0	
<b>Total For MTN27</b>										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.71525				0.00	0	
<b>Total MTN28 SPOT</b>										0.00	0	
<b>Total For MTN28</b>										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.79715				0.00	2,000,000,000	1,000,000,000
<b>Total MTN29 SPOT</b>										0.00	2,000,000,000	1,000,000,000
<b>Total For MTN29</b>										0.00	2,000,000,000	1,000,000,000
MTN30 On 15/09/2028 Spot Bond					0.00000	102.20929				0.00	0	
<b>Total MTN30 SPOT</b>										0.00	0	
<b>Total For MTN30</b>										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.01552				0.00	0	
<b>Total MWAR04 SPOT</b>										0.00	0	
<b>Total For MWAR04</b>										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.01877				0.00	0	
<b>Total MWAR05 SPOT</b>										0.00	0	
<b>Total For MWAR05</b>										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	100.29608				0.00	0	
<b>Total MWAR06 SPOT</b>										0.00	0	
<b>Total For MWAR06</b>										0.00	0	
MWAR0 On 22/11/2024 Spot Bond					0.00000	100.01784				0.00	0	
<b>Total MWAR07 SPOT</b>										0.00	0	
<b>Total For MWAR07</b>										0.00	0	
MWAR0 On 22/05/2025 Spot Bond					0.00000	100.01799				0.00	0	
<b>Total MWAR08 SPOT</b>										0.00	0	
<b>Total For MWAR08</b>										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.08727				0.00	0	
<b>Total N7B25 SPOT</b>										0.00	0	
<b>Total For N7B25</b>										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.35177				0.00	0	
<b>Total N7C25 SPOT</b>										0.00	0	
<b>Total For N7C25</b>										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.57646				0.00	0	

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 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	101.78301				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			8.19500	102.17997	8.19500	102.15746				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			8.55500	101.99245	8.55500	101.96923				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			10.66500	100.21063	10.66500	100.18234				0.00	0	
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.86688				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	100.53142				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	100.62272				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	100.65132				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	100.52695				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	101.20317				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			8.12000	106.54192	8.12000	106.51887				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK16/ On 12/02/2025 Spot Bond			8.58500	102.21396	8.58500	102.19062				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			9.32000	105.31565	9.32000	105.28944				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			9.33500	105.59710	9.33500	105.57077				0.00	0	10,300,00
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,300,00</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>10,300,00</b>
NBK21/ On 21/07/2027 Spot Bond			9.57500	105.07256	9.57500	105.04586				0.00	0	
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	
NBK22/ On 19/11/2022 Spot Bond			7.45500	103.24261	7.45500	103.22189				0.00	0	
<b>Total NBK22A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK22A</b>										<b>0.00</b>	<b>0</b>	
NBK23/ On 19/11/2025 Spot Bond			8.26300	109.59471	8.26300	109.57060				0.00	0	200,00
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,00</b>
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	<b>200,00</b>
NBK24/ On 19/11/2027 Spot Bond			9.30500	109.54272	9.30500	109.51565				0.00	0	1,115,455,20
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,115,455,20</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,115,455,20</b>
NBK25/ On 17/02/2023 Spot Bond			7.87500	7.87500	7.87500	101.47666				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>	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.22551				0.00	0	
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	
NBK26/ On 10/05/2023 Spot Bond			100.00000	63.91414	100.00000	63.77345				0.00	0	490,000,00
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>490,000,00</b>
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	<b>490,000,00</b>
NBK26I On 22/04/2026 Spot Bond					0.00000	102.82357				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			9.20000	109.25101	9.20000	109.22431				0.00	0	
<b>Total NBK27A 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 NBK27A</b>									<b>0.00</b>	<b>0</b>	
NBK28 On 02/08/2023 Spot Bond			7.50800	102.86110	7.50800	102.84050		45,040,492,000,000.00	5,999,000,000	5,599,000,000	
<b>Total NBK28A SPOT</b>								<b>15,040,492,000,000.00</b>	<b>5,999,000,000</b>	<b>5,599,000,000</b>	
<b>Total For NBK28A</b>								<b>15,040,492,000,000.00</b>	<b>5,999,000,000</b>	<b>5,599,000,000</b>	
NBK29 On 31/07/2026 Spot Bond			8.70500	106.59545	8.70500	106.57077		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			8.14500	102.14898	8.14500	102.12683		0.00	0		6,800,000
<b>Total NBK30A SPOT</b>								<b>0.00</b>	<b>0</b>		<b>6,800,000</b>
<b>Total For NBK30A</b>								<b>0.00</b>	<b>0</b>		<b>6,800,000</b>
NBK31 On 09/11/2023 Spot Bond			7.95500	104.40444	7.95500	104.38231		0.00	0		
<b>Total NBK31A SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For NBK31A</b>								<b>0.00</b>	<b>0</b>		
NBK31I On 17/02/2023 Spot Bond					0.00000	100.64147		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	101.01537		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	103.54128		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			11.46000	11.46000	11.46000	78.97688		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	103.05865		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	100.89240		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	100.50402		0.00	0		
<b>Total NBK45B SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For NBK45B</b>								<b>0.00</b>	<b>0</b>		
NBK46I On 15/08/2025 Spot Bond					0.00000	100.85681		0.00	0		

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 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	102.23658				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.54379				0.00	500,000,000	250,000,000
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	101.02257				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	100.50014				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.64129				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	100.49625				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	100.72987				0.00	0	
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	
NBK55 On 01/08/2026 Spot Bond					0.00000	100.57767				0.00	0	
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBK55 On 01/08/2029 Spot Bond					0.00000	99.87606				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBK55 On 24/02/2023 Spot Bond					0.00000	100.13482				0.00	0	5,500,000,000
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,500,000,000</b>
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	<b>5,500,000,000</b>
NBK56 On 24/02/2025 Spot Bond					0.00000	100.07371				0.00	0	13,000,000,000
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000,000</b>
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000,000</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
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.39390				0.00	0	
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.64059				0.00	0	
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.13685				0.00	0	
<b>Total NBKB64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB64</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.20795				0.00	0	
<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			10.63000	104.63181	10.63000	104.60237				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	101.19895				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			10.28500	104.80687	10.28500	104.77831				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	101.20795				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	101.22218				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	101.24017				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	101.39074				0.00	0	

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 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	101.39074				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	99.97781				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	102.38908				0.00	0	542,225,10
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>542,225,10</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	<b>542,225,10</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	101.76331				0.00	800,000,000	920,000,00
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>920,000,00</b>
<b>Total For NGL05</b>										<b>0.00</b>	<b>800,000,000</b>	<b>920,000,00</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	101.69857				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.82300				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	106.18678				0.00	165,600,000	41,400,00
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>165,600,000</b>	<b>41,400,00</b>
<b>Total For NGL08</b>										<b>0.00</b>	<b>165,600,000</b>	<b>41,400,00</b>
NGL09 On 19/06/2026 Spot Bond					0.00000	102.22634				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	101.07223				0.00	340,000,000	170,000,00
<b>Total NGL10 SPOT</b>										<b>0.00</b>	<b>340,000,000</b>	<b>170,000,00</b>
<b>Total For NGL10</b>										<b>0.00</b>	<b>340,000,000</b>	<b>170,000,00</b>
NGLT1: On 20/10/2023 Spot Bond					0.00000	103.18603				0.00	49,200,000	9,500,00
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>49,200,000</b>	<b>9,500,00</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>49,200,000</b>	<b>9,500,00</b>
NGT10: On 25/03/2024 Spot Bond					0.00000	104.27423				0.00	0	
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT103</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
NGT10 On 15/01/2025 Spot Bond					0.00000	105.44098				0.00	52,800,000	12,000,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>52,800,000</b>	<b>12,000,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>52,800,000</b>	<b>12,000,00</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	102.77726				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	104.66887				0.00	500,000,000	250,000,00
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,00</b>
<b>Total For NGT106</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,00</b>
NGT10 On 19/11/2025 Spot Bond					0.00000	104.11317				0.00	0	300,000,00
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
NGT10 On 08/09/2026 Spot Bond					0.00000	105.80074				0.00	0	
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.55456				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>	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.58247				0.00	160,000,000	80,000,00
<b>Total NGT110 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,00</b>
<b>Total For NGT110</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,00</b>
NGT11 On 23/04/2027 Spot Bond					0.00000	100.77150				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>	
NGT1G On 16/06/2026 Spot Bond					0.00000	104.02338				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	101.60896				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>	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.27742				0.00	0	15,000,000,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	101.78076				0.00	800,000,000	400,000,00
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>800,000,000</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
<b>Total For NHM018</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	103.81233				0.00	300,000,000	150,000,000
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For NHM019</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
NHM02 On 25/11/2023 Spot Bond					0.00000	102.65221				0.00	600,000,000	300,000,000
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For NHM020</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
NHM02 On 26/11/2026 Spot Bond					0.00000	100.90760				0.00	0	0
<b>Total NHM021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI202 On 07/12/2033 Spot Bond			5.30000	5.30000	5.30000	223.97125				0.00	0	0
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI210 On 31/03/2028 Spot Bond			3.38000	3.38000	3.38000	219.69538				0.00	0	0
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI25 On 31/01/2025 Spot Bond			2.88500	2.88500	2.88500	161.52314				0.00	0	0
<b>Total NI25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI29 On 31/03/2029 Spot Bond			4.32000	4.32000	4.32000	114.39134				0.00	0	0
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI38 On 31/01/2038 Spot Bond			5.05900	5.05900	5.05900	115.80013				0.00	0	0
<b>Total NI38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB11 On 31/01/2025 Spot Bond			2.99000	2.99000	2.99000	161.12542				0.00	0	0
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB12 On 07/12/2033 Spot Bond			3.45000	264.97838	3.45000	264.89550				0.00	0	0
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB13 On 31/01/2025 Spot Bond			2.79000	2.79000	2.79000	161.88401				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 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			3.02500	3.02500	3.02500	223.71101				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			3.17000	222.12852	3.17000	222.06071				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			5.07900	90.21234	5.07900	115.51755				0.00	0	
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	101.43013				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	101.24863				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	100.60188				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	139.97353				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	100.15847				0.00	147,600,000	36,900,000
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>147,600,000</b>	<b>36,900,000</b>
<b>Total For NN022</b>										<b>0.00</b>	<b>147,600,000</b>	<b>36,900,000</b>
NN023 On 07/11/2025 Spot Bond					0.00000	100.39229				0.00	401,200,000	100,300,000
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>401,200,000</b>	<b>100,300,000</b>
<b>Total For NN023</b>										<b>0.00</b>	<b>401,200,000</b>	<b>100,300,000</b>
NN026 On 21/11/2025 Spot Bond					0.00000	100.02869				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	100.03933				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN034 On 06/02/2026 Spot Bond					0.00000	99.16353				0.00	342,000,000	85,500,00
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>342,000,000</b>	<b>85,500,00</b>
<b>Total For NN034</b>										<b>0.00</b>	<b>342,000,000</b>	<b>85,500,00</b>
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				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	130.33729				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	99.89327				0.00	0	
<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	100.01625				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	100.36528				0.00	373,200,000	93,300,00
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>373,200,000</b>	<b>93,300,00</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>373,200,000</b>	<b>93,300,00</b>
NN043 On 03/03/2023 Spot Bond					0.00000	161.61655				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	100.24335				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	161.38581				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	154.02618				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	101.32642				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	134.84631				0.00	0	
<b>Total NN051 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 NN051</b>										<b>0.00</b>	<b>0</b>	
NN054 On 04/08/2027 Spot Bond					0.00000	96.44871				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	87.93744				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	96.01239				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>	
NN06 On 12/03/2026 Spot Bond					0.00000	101.38621				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	102.90680				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	103.27505				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	101.17322				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	101.04299				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>	
NN104 On 18/06/2024 Spot Bond					0.00000	101.24280				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	101.30741				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	101.24280				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	100.71923				0.00	0	

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 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	100.92692				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	100.72906				0.00	0	
<b>Total NN116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN116</b>										<b>0.00</b>	<b>0</b>	
NN120 On 05/11/2026 Spot Bond					0.00000	100.66411				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	101.24191				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	95.96807				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	130.72000				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	122.83000				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	133.25000				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	131.20000				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	129.32300				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02! On 17/02/2026 Spot Bond					0.00000	90.63390				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>	
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	91.07932				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	101.78773				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	101.49206				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	104.59452				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>	
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	101.20569				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	101.06351				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>	
NNF08! On 28/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NNF085 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 NNF085</b>										<b>0.00</b>	<b>0</b>	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	124.22141				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	87.34962				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	100.06119				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	100.01526				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	100.05849				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	100.05093				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	108.54503				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	100.01855				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	100.06245				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	100.05451				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	110.24367				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	100.05570				0.00	0	

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 NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	
NRA02: On 31/10/2022 Spot Bond			8.55500	104.50832	8.55500	104.48421				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			2.31000	208.78557	2.31000	208.72668			46,200,000,000.00		20,000,000	10,000,000
<b>Total NRA023 SPOT</b>									<b>46,200,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For NRA023</b>									<b>46,200,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
NRA02: On 30/11/2028 Spot Bond			11.39500	106.62443	11.39500	106.59215			0.00		0	1,924,625,600
<b>Total NRA028 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>1,924,625,600</b>
<b>Total For NRA028</b>									<b>0.00</b>		<b>0</b>	<b>1,924,625,600</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	15.40101	100.00000	15.36693			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	100.61907			0.00		0	100,000,000
<b>Total NTC23 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>100,000,000</b>
<b>Total For NTC23</b>									<b>0.00</b>		<b>0</b>	<b>100,000,000</b>
NTC26 On 07/12/2023 Spot Bond					0.00000	102.02759			0.00		0	
<b>Total NTC26 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For NTC26</b>									<b>0.00</b>		<b>0</b>	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.53980			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	101.71626			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	101.06716			0.00		0	19,000,000,000
<b>Total NTC32 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>19,000,000,000</b>
<b>Total For NTC32</b>									<b>0.00</b>		<b>0</b>	<b>19,000,000,000</b>
NTC33 On 28/01/2027 Spot Bond					0.00000	100.56417			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC34 On 26/02/2025 Spot Bond					0.00000	100.20570				0.00	0	
<b>Total NTC34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC34</b>										<b>0.00</b>	<b>0</b>	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.23688				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	100.27848				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			8.58500	110.10458	8.58500	110.07944				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			8.14000	105.00507	8.14000	104.98175				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			8.96000	111.33764	8.96000	111.31113				0.00	0	670,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	101.89275				0.00	800,000,000	400,000,00
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,00</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,00</b>
OML12 On 12/11/2025 Spot Bond					0.00000	101.91662				0.00	0	
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	
OML13 On 23/09/2026 Spot Bond					0.00000	101.41278				0.00	0	
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML13</b>										<b>0.00</b>	<b>0</b>	
OML14 On 23/06/2027 Spot Bond					0.00000	101.06677				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	101.60341				0.00	0	560,000,00
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>560,000,00</b>
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	<b>560,000,00</b>
PEP02 On 10/03/2025 Spot Bond					0.00000	102.32576				0.00	0	
<b>Total PEP02 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 PEP02</b>										<b>0.00</b>	<b>0</b>	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.01239				0.00	0	
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.03275				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	99.94512				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	100.86141				0.00	800,000,000	400,000,000
<b>Total PMM57 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For PMM57</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
PMM58 On 28/02/2025 Spot Bond					0.00000	99.87704				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			8.90500	107.48478	8.88500	107.53221				978,468,961,929,000.00	2,580,400,781,800	1,642,538,009,200
<b>Total R186 SPOT</b>										<b>78,468,961,929,000.00</b>	<b>580,400,781,800</b>	<b>542,538,009,200</b>
<b>Total For R186</b>										<b>78,468,961,929,000.00</b>	<b>580,400,781,800</b>	<b>542,538,009,200</b>
R197 On 07/12/2023 Spot Bond			0.77000	333.02805	0.81000	332.78279				93,884,547,372,000.00	121,927,983,600	211,210,801,800
<b>Total R197 SPOT</b>										<b>13,884,547,372,000.00</b>	<b>121,927,983,600</b>	<b>211,210,801,800</b>
<b>Total For R197</b>										<b>13,884,547,372,000.00</b>	<b>121,927,983,600</b>	<b>211,210,801,800</b>
R202 On 07/12/2033 Spot Bond			4.28000	245.60388	4.30000	245.07590				190,769,296,768,000.00	44,572,265,600	188,031,725,600
<b>Total R202 SPOT</b>										<b>10,769,296,768,000.00</b>	<b>44,572,265,600</b>	<b>188,031,725,600</b>
<b>Total For R202</b>										<b>10,769,296,768,000.00</b>	<b>44,572,265,600</b>	<b>188,031,725,600</b>
R2023 On 28/02/2023 Spot Bond			6.90000	100.31833	6.95500	100.27230				426,454,500,000,000.00	61,805,000,000	151,653,200,000
<b>Total R2023 SPOT</b>										<b>16,454,500,000,000.00</b>	<b>61,805,000,000</b>	<b>151,653,200,000</b>
<b>Total For R2023</b>										<b>16,454,500,000,000.00</b>	<b>61,805,000,000</b>	<b>151,653,200,000</b>
R2030 On 31/01/2030 Spot Bond			10.30000	88.81147	10.29000	88.83442				303,997,164,860,000.00	3,718,834,676,200	1,507,230,548,900
<b>Total R2030 SPOT</b>										<b>13,997,164,860,000.00</b>	<b>718,834,676,200</b>	<b>507,230,548,900</b>
<b>Total For R2030</b>										<b>13,997,164,860,000.00</b>	<b>718,834,676,200</b>	<b>507,230,548,900</b>
R2032 On 31/03/2032 Spot Bond			10.76000	88.52515	10.74500	88.57933				339,988,256,076,000.00	1,704,459,875,100	1,302,795,447,300
<b>Total R2032 SPOT</b>										<b>19,988,256,076,000.00</b>	<b>704,459,875,100</b>	<b>302,795,447,300</b>
<b>Total For R2032</b>										<b>19,988,256,076,000.00</b>	<b>704,459,875,100</b>	<b>302,795,447,300</b>
R2035 On 28/02/2035 Spot Bond			11.06500	85.23340	11.06000	85.23835				852,975,986,141,500.00	1,974,963,939,100	1,692,698,518,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
<b>Total R2035 SPOT</b>									<b>2,975,986,141,500.00</b>	<b>974,963,939,100</b>	<b>592,698,518,90</b>
<b>Total For R2035</b>									<b>2,975,986,141,500.00</b>	<b>974,963,939,100</b>	<b>592,698,518,90</b>
R2037 On 31/01/2037 Spot Bond			11.23000	81.30117	11.22500	81.30721			212,991,817,993,000.00	998,485,469,100	1,767,588,581,40
<b>Total R2037 SPOT</b>									<b>12,991,817,993,000.00</b>	<b>998,485,469,100</b>	<b>767,588,581,40</b>
<b>Total For R2037</b>									<b>12,991,817,993,000.00</b>	<b>998,485,469,100</b>	<b>767,588,581,40</b>
R2040 On 31/01/2040 Spot Bond			11.32500	83.10091	11.32500	83.07603			649,034,751,085,000.00	763,711,677,800	863,387,290,90
<b>Total R2040 SPOT</b>									<b>19,034,751,085,000.00</b>	<b>763,711,677,800</b>	<b>363,387,290,90</b>
<b>Total For R2040</b>									<b>19,034,751,085,000.00</b>	<b>763,711,677,800</b>	<b>363,387,290,90</b>
R2044 On 31/01/2044 Spot Bond			11.31000	80.11117	11.31000	80.08723			846,266,733,486,000.00	1,931,588,570,600	1,497,497,516,60
<b>Total R2044 SPOT</b>									<b>16,266,733,486,000.00</b>	<b>931,588,570,600</b>	<b>497,497,516,60</b>
<b>Total For R2044</b>									<b>16,266,733,486,000.00</b>	<b>931,588,570,600</b>	<b>497,497,516,60</b>
R2048 On 28/02/2048 Spot Bond			11.24500	79.05788	11.24500	79.03437			827,979,361,516,500.00	1,520,051,521,700	1,172,198,966,80
<b>Total R2048 SPOT</b>									<b>27,979,361,516,500.00</b>	<b>520,051,521,700</b>	<b>172,198,966,80</b>
<b>Total For R2048</b>									<b>27,979,361,516,500.00</b>	<b>520,051,521,700</b>	<b>172,198,966,80</b>
R209 On 31/03/2036 Spot Bond			11.06000	69.08815	11.05500	69.09396			119,486,951,068,000.00	462,883,087,800	705,361,240,40
<b>Total R209 SPOT</b>									<b>19,486,951,068,000.00</b>	<b>462,883,087,800</b>	<b>705,361,240,40</b>
<b>Total For R209</b>									<b>19,486,951,068,000.00</b>	<b>462,883,087,800</b>	<b>705,361,240,40</b>
R210 On 31/03/2028 Spot Bond			2.61000	228.57911	2.67000	227.81128			310,576,458,798,000.00	118,994,811,800	295,935,412,20
<b>Total R210 SPOT</b>									<b>10,576,458,798,000.00</b>	<b>118,994,811,800</b>	<b>295,935,412,20</b>
<b>Total For R210</b>									<b>10,576,458,798,000.00</b>	<b>118,994,811,800</b>	<b>295,935,412,20</b>
R213 On 28/02/2031 Spot Bond			10.62000	79.94582	10.61000	79.97113			292,574,616,452,000.00	969,168,984,600	1,178,426,060,40
<b>Total R213 SPOT</b>									<b>2,574,616,452,000.00</b>	<b>969,168,984,600</b>	<b>178,426,060,40</b>
<b>Total For R213</b>									<b>2,574,616,452,000.00</b>	<b>969,168,984,600</b>	<b>178,426,060,40</b>
R214 On 28/02/2041 Spot Bond			11.25000	63.25771	11.25000	63.23890			422,774,081,750,000.00	659,802,140,600	542,939,968,60
<b>Total R214 SPOT</b>									<b>2,774,081,750,000.00</b>	<b>659,802,140,600</b>	<b>542,939,968,60</b>
<b>Total For R214</b>									<b>2,774,081,750,000.00</b>	<b>659,802,140,600</b>	<b>542,939,968,60</b>
RDFB1:On 27/11/2022 Spot Bond					0.00000	100.15389			0.00	0	1,100,000,00
<b>Total RDFB12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
<b>Total For RDFB12</b>									<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
RDFB1:On 12/03/2023 Spot Bond					0.00000	101.48040			0.00	454,000,000	188,500,00
<b>Total RDFB14 SPOT</b>									<b>0.00</b>	<b>454,000,000</b>	<b>188,500,00</b>
<b>Total For RDFB14</b>									<b>0.00</b>	<b>454,000,000</b>	<b>188,500,00</b>
RDFB1:On 05/12/2023 Spot Bond					0.00000	101.76658			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.58307				0.00	0	
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	
RDFB18 On 11/02/2026 Spot Bond					0.00000	100.49530				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>	
RDFB20 On 22/03/2024 Spot Bond					0.00000	101.16182				0.00	0	
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	
RDFB21 On 22/03/2026 Spot Bond					0.00000	101.13217				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>	
RDFB22 On 29/03/2024 Spot Bond					0.00000	100.98310				0.00	33,350,000,000	43,350,000,000
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>33,350,000,000</b>	<b>43,350,000,000</b>
<b>Total For RDFB22</b>										<b>0.00</b>	<b>33,350,000,000</b>	<b>43,350,000,000</b>
RDFB24 On 22/08/2024 Spot Bond					0.00000	100.46837				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>	
RDFB26 On 28/11/2024 Spot Bond					0.00000	100.12714				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>	
RDFB27 On 26/07/2024 Spot Bond					0.00000	101.69061				0.00	0	
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB27</b>										<b>0.00</b>	<b>0</b>	
RED13 On 13/05/2026 Spot Bond					0.00000	100.56071				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	101.26708				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	96.41010				0.00	800,000,000	400,000,000
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For RED151</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
RED16 On 07/12/2022 Spot Bond					0.00000	102.22489				0.00	0	
<b>Total RED162 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 RED162</b>										<b>0.00</b>	<b>0</b>	
RED30: On 17/11/2023 Spot Bond					0.00000	100.26194				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	100.82883				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	102.14832				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	100.20778				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	101.11562				0.00	0	
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	
RED70: On 17/04/2023 Spot Bond					0.00000	101.46655				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	100.72704				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	99.91209				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	100.79354				0.00	0	
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	101.27851				0.00	800,000,000	400,000,000
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For RES50</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
RES52 On 07/05/2024 Spot Bond					0.00000	100.38375				0.00	0	
<b>Total RES52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES52</b>										<b>0.00</b>	<b>0</b>	
RES53 On 20/09/2025 Spot Bond					0.00000	101.19322				0.00	0	



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 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	101.12136				0.00	0	
<b>Total RFCA1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCA1</b>										<b>0.00</b>	<b>0</b>	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.18971				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	101.27064				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	101.46835				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	101.50336				0.00	0	
<b>Total RN2027 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RN2027</b>										<b>0.00</b>	<b>0</b>	
RW23 On 10/12/2023 Spot Bond			8.73500	102.90224	8.73500	102.87820			16,373,272,707,500.00	1,874,444,500	1,874,444,500	1,874,444,500
<b>Total RW23 SPOT</b>									<b>16,373,272,707,500.00</b>	<b>1,874,444,500</b>	<b>1,874,444,500</b>	<b>1,874,444,500</b>
<b>Total For RW23</b>									<b>16,373,272,707,500.00</b>	<b>1,874,444,500</b>	<b>1,874,444,500</b>	<b>1,874,444,500</b>
RW28 On 10/12/2028 Spot Bond			11.42500	96.92745	11.42500	96.89804			0.00	0	0	
<b>Total RW28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RW28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
RW31 On 30/06/2031 Spot Bond			11.91000	95.04269	11.91000	95.01264			0.00	0	0	
<b>Total RW31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RW31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.53042			0.00	0	0	
<b>Total RWL26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RWL26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
RWL28 On 30/06/2028 Spot Bond			10.97000	96.12988	10.97000	96.10184			0.00	0	0	
<b>Total RWL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RWL28</b>									<b>0.00</b>	<b>0</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 Interr
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	100.70663				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	100.83617				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			9.08000	105.79071	9.08000	105.76518			21,792,000,000.00		2,400,000	12,600,00
<b>Total SBS20 SPOT</b>									<b>21,792,000,000.00</b>		<b>2,400,000</b>	<b>12,600,00</b>
<b>Total For SBS20</b>									<b>21,792,000,000.00</b>		<b>2,400,000</b>	<b>12,600,00</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	102.99619				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			8.31000	102.65410	8.31000	102.63140				0.00	0	1,000,000,00
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
SBS3 On 25/05/2026 Spot Bond			9.11500	99.19901	9.11500	99.17498				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			9.42500	103.34153	9.42500	103.31553				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			8.47500	107.39990	8.47500	107.37568				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			8.76500	101.37524	8.76500	101.35161				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			10.31500	97.63766	10.31500	97.61097				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>	
SBS41 On 12/11/2022 Spot Bond			7.15500	103.40886	7.15500	103.38890				0.00	0	1,700,000,00
<b>Total SBS41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For SBS41</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000.00</b>
SBS42 On 12/11/2025 Spot Bond			8.91000	107.77814	8.91000	107.75262				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			9.55500	108.18560	9.55500	108.15816				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			7.28500	101.80963	7.28500	101.78999				0.00	0	510,000.00
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>510,000.00</b>
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	<b>510,000.00</b>
SBS47 On 15/02/2023 Spot Bond					0.00000	100.70543				0.00	0	
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	
SBS51 On 31/01/2024 Spot Bond			8.22000	8.22000	8.22000	102.71370				0.00	0	2,000,000.00
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000.00</b>
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000.00</b>
SBS52 On 29/01/2030 Spot Bond					0.00000	102.68778				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	102.53638				0.00	40,000,000	20,000.00
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000.00</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000.00</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	102.17637				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	103.27648				0.00	40,000,000	20,000.00
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000.00</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000.00</b>
SBS60 On 18/01/2023 Spot Bond					0.00000	100.89897				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	100.71176				0.00	0	
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.15610				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<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	101.11539				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	100.59779				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	101.05845				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	100.11162				0.00	160,000,000	80,000,000
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	99.84401				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	100.37096				0.00	920,000,000	460,000,000
<b>Total SBS70 SPOT</b>										<b>0.00</b>	<b>920,000,000</b>	<b>460,000,000</b>
<b>Total For SBS70</b>										<b>0.00</b>	<b>920,000,000</b>	<b>460,000,000</b>
SBS71 On 02/02/2027 Spot Bond					0.00000	100.21274				0.00	920,000,000	460,000,000
<b>Total SBS71 SPOT</b>										<b>0.00</b>	<b>920,000,000</b>	<b>460,000,000</b>
<b>Total For SBS71</b>										<b>0.00</b>	<b>920,000,000</b>	<b>460,000,000</b>
SBS72 On 02/02/2029 Spot Bond					0.00000	99.82988				0.00	600,000,000	300,000,000
<b>Total SBS72 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For SBS72</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
SBS74 On 26/04/2025 Spot Bond					0.00000	100.57036				0.00	640,000,000	320,000,000
<b>Total SBS74 SPOT</b>										<b>0.00</b>	<b>640,000,000</b>	<b>320,000,000</b>
<b>Total For SBS74</b>										<b>0.00</b>	<b>640,000,000</b>	<b>320,000,000</b>
SBS75 On 26/04/2027 Spot Bond					0.00000	100.59080				0.00	700,000,000	350,000,000
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>700,000,000</b>	<b>350,000,000</b>
<b>Total For SBS75</b>										<b>0.00</b>	<b>700,000,000</b>	<b>350,000,000</b>
SBS76 On 26/04/2032 Spot Bond					0.00000	100.61420				0.00	0	
<b>Total SBS76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS76</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
SBSI11 On 07/12/2023 Spot Bond			2.21000	327.16406	2.21000	327.07266				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			5.30000	5.30000	5.30000	223.97125				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.94677				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	99.62929				0.00	0	
<b>Total SBSS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS02</b>										<b>0.00</b>	<b>0</b>	
SBT102 On 30/09/2022 Spot Bond					0.00000	101.94149				0.00	1,011,600,000	487,900,000
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>1,011,600,000</b>	<b>487,900,000</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>1,011,600,000</b>	<b>487,900,000</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	104.70497				0.00	1,250,400,000	610,200,000
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>1,250,400,000</b>	<b>610,200,000</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>1,250,400,000</b>	<b>610,200,000</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	105.41995				0.00	0	400,000,000
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	35,000,000
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>35,000,000</b>
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	<b>35,000,000</b>
SBT106 On 31/12/2026 Spot Bond					0.00000	101.84917				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	101.19518				0.00	160,000,000	80,000,000
<b>Total SBT107 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
<b>Total For SBT107</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
SBT108 On 13/07/2027 Spot Bond					0.00000	100.97469				0.00	0	
<b>Total SBT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT108</b>										<b>0.00</b>	<b>0</b>	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.18570				0.00	439,200,000	719,800,000
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>439,200,000</b>	<b>719,800,000</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 SBT201</b>										<b>0.00</b>	<b>439,200,000</b>	<b>719,800,000</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	100.90757				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			8.32500	104.80708	8.32500	104.78372				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	100.61845				0.00	760,000,000	380,000,000
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>760,000,000</b>	<b>380,000,000</b>
<b>Total For SBT204</b>										<b>0.00</b>	<b>760,000,000</b>	<b>380,000,000</b>
SBT205 On 31/01/2025 Spot Bond					0.00000	101.56518				0.00	0	500,000,000
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
SBT207 On 25/06/2025 Spot Bond					0.00000	106.82962				0.00	1,690,400,000	782,600,000
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>1,690,400,000</b>	<b>782,600,000</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>1,690,400,000</b>	<b>782,600,000</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	101.86787				0.00	0	
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.04973				0.00	0	
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.44754				0.00	0	
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI5</b>										<b>0.00</b>	<b>0</b>	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.54941				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			9.83500	93.94474	9.83500	93.92024				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	100.48657				0.00	0	
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.61895				0.00	0	

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 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	100.21352				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>	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.21082				0.00	0	
<b>Total SLRA8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA8</b>										<b>0.00</b>	<b>0</b>	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.21878				0.00	0	
<b>Total SLRA9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA9</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.22430				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>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.22430				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	100.22158				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>	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.21620				0.00	0	
<b>Total SLRB8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB8</b>										<b>0.00</b>	<b>0</b>	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.22414				0.00	0	
<b>Total SLRB9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB9</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.22967				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	100.22829				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>	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.22693				0.00	0	
<b>Total SLRC8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC8</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
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.23484				0.00	0	
<b>Total SLRC9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC9</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			8.65000	106.21895	8.65000	106.19438				0.00	0	
<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	99.89959				0.00	0	
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.52609				0.00	800,000,000	400,000,000
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For SNT06</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.24824				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	100.00976				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	100.01074				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>	
SPDA1: On 21/08/2025 Spot Bond					0.00000	100.05927				0.00	3,400,000,000	800,000,000
<b>Total SPDA16 SPOT</b>										<b>0.00</b>	<b>3,400,000,000</b>	<b>800,000,000</b>
<b>Total For SPDA16</b>										<b>0.00</b>	<b>3,400,000,000</b>	<b>800,000,000</b>
SPDA1: On 21/08/2027 Spot Bond					0.00000	100.06027				0.00	2,500,000,000	5,500,000,000
<b>Total SPDA17 SPOT</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>5,500,000,000</b>
<b>Total For SPDA17</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>5,500,000,000</b>
SPG00: On 27/09/2023 Spot Bond					0.00000	101.92284				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	101.98638				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	101.64884				0.00	0	
<b>Total SPG007 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 SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 15/10/2022 Spot Bond					0.00000	100.73431				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>	
SPG00: On 15/10/2024 Spot Bond					0.00000	101.26656				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.49842				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>	
SPG01: On 12/07/2025 Spot Bond					0.00000	100.69374				0.00	0	
<b>Total SPG011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG011</b>										<b>0.00</b>	<b>0</b>	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.66642				0.00	0	
<b>Total SPGC03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPGC03</b>										<b>0.00</b>	<b>0</b>	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.06443				0.00	400,000,000	200,000,000
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For SSA07</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
SSA08 On 16/05/2024 Spot Bond					0.00000	101.13056				0.00	0	2,000,000,000
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
SSN01: On 31/01/2025 Spot Bond			3.63000	3.63000	3.63000	158.72700				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>	
SSN01: On 21/12/2026 Spot Bond			8.86000	107.64907	8.86000	107.62357				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>	
SSN02: On 28/02/2031 Spot Bond			10.10000	82.47978	10.10000	82.45770				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>	
SSN02: On 07/12/2023 Spot Bond					0.00000	99.93559				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>	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.73342				0.00	0	

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 SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN040: On 13/10/2023 Spot Bond			8.35500	105.11756	8.35500	105.09405				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN041: On 31/01/2038 Spot Bond			5.20900	113.74146	5.20900	113.70064				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	99.24353				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	100.52592				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	101.26656				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			1.84000	1.84000	1.84000	328.56815				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	100.61926				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	100.45346				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	100.77929				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			2.93000	2.93000	2.93000	161.35254				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 31/01/2038 Spot Bond			5.20900	5.20900	5.20900	113.70064				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>	
SSN06: On 31/03/2029 Spot Bond			4.29000	4.29000	4.29000	114.59809				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2028 Spot Bond			3.85000	3.85000	3.85000	214.50580				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>	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.92060				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>	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.92178				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>	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.29833				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>	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.27120				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>	
SSN07: On 15/06/2028 Spot Bond					0.00000	102.98479				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>	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.69749				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>	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.19598				0.00	112,800,000	28,200,000
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>112,800,000</b>	<b>28,200,000</b>
<b>Total For SSN077</b>										<b>0.00</b>	<b>112,800,000</b>	<b>28,200,000</b>
SSN07: On 13/07/2023 Spot Bond					0.00000	100.74868				0.00	276,000,000	69,000,000
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>276,000,000</b>	<b>69,000,000</b>
<b>Total For SSN078</b>										<b>0.00</b>	<b>276,000,000</b>	<b>69,000,000</b>
SSN08: On 27/08/2024 Spot Bond					0.00000	99.91912				0.00	0	
<b>Total SSN081 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 SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.41595				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>	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.41873				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			5.17500	5.17500	5.17500	226.48705				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	100.22581				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	98.90977				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 28/02/2027 Spot Bond					0.00000	0.00000				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	101.48044				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			10.95500	85.79131	10.95500	85.76646				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	101.38474				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			4.00000	212.94913	4.00000	212.87937				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			5.35500	222.95597	5.35500	222.87492				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	100.29351				0.00	0	

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 SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN111(On 31/03/2024 Spot Bond					0.00000	101.24002				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	101.12383				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	101.32015				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	100.72326				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	100.59196				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	100.75377				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	100.56588				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	100.45682				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	100.41079				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	101.48278				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	100.00696				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN16: On 08/06/2023 Spot Bond					0.00000	101.23557				0.00	0	
<b>Total SSN161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN161</b>										<b>0.00</b>	<b>0</b>	
SSN16: On 09/09/2022 Spot Bond					0.00000	101.20673				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>	
SSN16: On 12/09/2022 Spot Bond					0.00000	101.22849				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>	
SSN16: On 12/12/2022 Spot Bond					0.00000	101.19310				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>	
SSN16: On 13/09/2022 Spot Bond					0.00000	101.19340				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>	
SSN16: On 13/09/2022 Spot Bond					0.00000	101.18000				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>	
SSN16: On 13/09/2022 Spot Bond					0.00000	101.19340				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>	
SSN16: On 13/09/2022 Spot Bond					0.00000	101.18340				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>	
SSN16: On 15/09/2022 Spot Bond					0.00000	101.16226				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>	
SSN17: On 19/09/2022 Spot Bond					0.00000	101.06351				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>	
SSN17: On 26/09/2022 Spot Bond					0.00000	101.05740				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>	
SSN17: On 03/10/2022 Spot Bond					0.00000	100.95685				0.00	0	
<b>Total SSN172 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 SSN172</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 28/02/2025 Spot Bond					0.00000	101.93670				0.00	0	
<b>Total SSN173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN173</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 28/02/2027 Spot Bond					0.00000	102.10688				0.00	0	
<b>Total SSN174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN174</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 18/08/2025 Spot Bond			4.37000	99.34471	4.37000	148.46076				0.00	0	
<b>Total SSN175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN175</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 18/08/2025 Spot Bond			4.40500	89.38074	4.40500	156.86617				0.00	0	
<b>Total SSN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN176</b>										<b>0.00</b>	<b>0</b>	
SST201 On 08/12/2026 Spot Bond					0.00000	101.79000				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	99.96645				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			9.37500	102.63555	9.37500	102.60986				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>	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.05967				0.00	0	
<b>Total T16A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16A10</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.10768				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	100.14944				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	100.19191				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	100.01167				0.00	0	

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 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	100.01086				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	100.01167				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			7.50500	99.20580	7.50500	99.18594				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			8.01500	99.22082	8.01500	99.19964				0.00	0	
<b>Total T17A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A32</b>										<b>0.00</b>	<b>0</b>	
TC001 On 15/02/2025 Spot Bond					0.00000	100.17431				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	100.25321				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	100.79053				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	101.07464				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	100.07707				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.36962				0.00	2,800,000,000	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>2,800,000,000</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>2,800,000,000</b>	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.34802				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS162 On 27/05/2024 Spot Bond					0.00000	100.28684				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	100.68476				0.00	0	
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.99609				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.38009				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>	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.52115				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.77278				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>	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.68806				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>	
TFS169 On 30/11/2024 Spot Bond					0.00000	99.79065				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>	
TFS170 On 30/11/2026 Spot Bond					0.00000	99.66365				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	100.07526				0.00	40,000,000	
<b>Total TFS171 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	
<b>Total For TFS171</b>										<b>0.00</b>	<b>40,000,000</b>	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.12052				0.00	340,000,000	
<b>Total TFS172 SPOT</b>										<b>0.00</b>	<b>340,000,000</b>	
<b>Total For TFS172</b>										<b>0.00</b>	<b>340,000,000</b>	
TH10A7 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>	

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 TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.01189				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			9.97500	9.97500	9.97500	102.44623				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	99.99720				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	100.01158				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>	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.01535				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	100.06206				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	100.07318				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	100.01920				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	100.08904				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	100.01724				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	100.21932				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	100.09767				0.00	0	

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 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	100.03464				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 21/08/2024 Spot Bond					0.00000	100.01189				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			8.78500	99.58577	8.78500	99.56250				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.01230				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 21/08/2024 Spot Bond					0.00000	100.01206				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			6.05500	99.53272	6.05500	99.51659				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	100.01386				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.19748				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	100.01697				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	100.01640				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	100.02032				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C: On 21/08/2024 Spot Bond					0.00000	100.01926				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	100.03394				0.00	0	
<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	100.04085				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	100.03678				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	100.01527				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	100.01407				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	100.01367				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	100.01816				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	100.01632				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	100.01608				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	100.03284				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	100.02990				0.00	0	
<b>Total TH17D2 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 TH17D2</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.02806				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>	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.00617				0.00	0	
<b>Total TH17O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17O2</b>										<b>0.00</b>	<b>0</b>	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.00742				0.00	0	
<b>Total TH17O3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17O3</b>										<b>0.00</b>	<b>0</b>	
TL23 On 05/09/2022 Spot Bond					0.00000	101.41972				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			7.75500	99.78799	7.75500	104.27629				0.00	0	
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			8.67500	101.40073	8.67500	101.37733				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	101.77483				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	100.97309				0.00	142,800,000	35,700,000
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>142,800,000</b>	<b>35,700,000</b>
<b>Total For TL27</b>										<b>0.00</b>	<b>142,800,000</b>	<b>35,700,000</b>
TL28 On 24/04/2025 Spot Bond			9.35500	102.94767	9.35500	102.92195				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	102.08804				0.00	0	
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	101.80602				0.00	0	
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	102.10340				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
<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	100.74123			0.00	0	
<b>Total TL32 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL32</b>									<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			8.85500	105.42068	8.85500	105.39586		227,803,951,375,000.00	25,726,025,000	9,790,246,400	
<b>Total TN23 SPOT</b>								<b>27,803,951,375,000.00</b>	<b>25,726,025,000</b>	<b>9,790,246,400</b>	
<b>Total For TN23</b>								<b>27,803,951,375,000.00</b>	<b>25,726,025,000</b>	<b>9,790,246,400</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	47.65129	100.00000	47.54640		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			9.73500	99.58096	9.73500	99.55524		503,788,197,000.00	51,750,200	1,684,106,000	
<b>Total TN25 SPOT</b>								<b>503,788,197,000.00</b>	<b>51,750,200</b>	<b>1,684,106,000</b>	
<b>Total For TN25</b>								<b>503,788,197,000.00</b>	<b>51,750,200</b>	<b>1,684,106,000</b>	
TN25/R On 19/08/2025 Spot Bond			100.00000	17.71631	100.00000	17.67731		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			11.23500	93.45196	11.23500	93.42421		191,492,982,387,000.00	17,044,324,200	27,670,939,700	
<b>Total TN27 SPOT</b>								<b>191,492,982,387,000.00</b>	<b>17,044,324,200</b>	<b>27,670,939,700</b>	
<b>Total For TN27</b>								<b>191,492,982,387,000.00</b>	<b>17,044,324,200</b>	<b>27,670,939,700</b>	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.51679	100.00000	12.48924		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			11.22000	96.19285	11.22000	96.16432		224,400,000,000.00	20,000,000	10,000,000	
<b>Total TN29 SPOT</b>								<b>224,400,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>	
<b>Total For TN29</b>								<b>224,400,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>	
TN30 On 09/10/2030 Spot Bond			11.89000	96.84569	11.89000	96.81513		0.00	0	900,000,000	
<b>Total TN30 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>900,000,000</b>	
<b>Total For TN30</b>								<b>0.00</b>	<b>0</b>	<b>900,000,000</b>	
TN30/R On 09/10/2030 Spot Bond			8.00000	118.69081	8.00000	118.66537		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			12.26700	95.00805	12.26700	94.97732		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>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN40 On 09/10/2040 Spot Bond			12.62000	90.84805	12.62000	90.81767			350,709,800,000.00	27,790,000	649,054,90
<b>Total TN40 SPOT</b>									<b>350,709,800,000.00</b>	<b>27,790,000</b>	<b>649,054,90</b>
<b>Total For TN40</b>									<b>350,709,800,000.00</b>	<b>27,790,000</b>	<b>649,054,90</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	104.05684	10.75000	104.02707			0.00	0	
<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	100.40365			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	100.40009			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			5.58500	100.10186	5.58500	100.95725			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	101.33220			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	101.10528			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	101.12492			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	101.15190			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			7.90500	101.25496	7.90500	100.39882			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>	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.99187			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>	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.04485			0.00	0	
<b>Total TRA3A3 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 TRA3A3</b>										<b>0.00</b>	<b>0</b>	
TRA3A: On 14/11/2022 Spot Bond			8.06500	102.69961	8.06500	102.67731				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>	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.20679				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	100.24921				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	100.09576				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	100.72967				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			8.35500	104.68579	8.35500	104.66238				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	100.72967				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			8.91500	102.72244	8.91500	102.69796				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	99.21606				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	101.33414				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	101.25261				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	101.19866				0.00	0	



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 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	101.54910				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.54910				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	99.69251				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	97.30014				0.00	800,000,000	400,000,000
<b>Total TSP261 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For TSP261</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
TSP262 On 13/02/2023 Spot Bond					0.00000	97.14008				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	96.58188				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	101.00229				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	100.64086				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	101.21388				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>	
TWC41 On 23/08/2022 Spot Bond					0.00000	0.00000				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	101.32953				0.00	0	
<b>Total TWC411 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC411</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
TWC41 On 02/09/2022 Spot Bond					0.00000	101.23067				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	101.15440				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 06/10/2022 Spot Bond					0.00000	100.68634				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>	
TWC41 On 28/09/2022 Spot Bond					0.00000	100.52165				0.00	0	
<b>Total TWC416 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC416</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 20/10/2022 Spot Bond					0.00000	100.52725				0.00	0	
<b>Total TWC417 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC417</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 26/09/2022 Spot Bond					0.00000	100.11608				0.00	0	
<b>Total TWC418 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC418</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 28/11/2022 Spot Bond					0.00000	100.12215				0.00	0	10,000,000,00
<b>Total TWC419 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For TWC419</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
TWC42 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	39,465,000,00
<b>Total TWC420 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>39,465,000,00</b>
<b>Total For TWC420</b>										<b>0.00</b>	<b>0</b>	<b>39,465,000,00</b>
UG26 On 09/03/2026 Spot Bond			11.20500	105.51372	11.20500	105.48246				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	100.20417				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	100.15960				0.00	0	300,000,00
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.20821				0.00	0	
<b>Total UU1A04 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 Intert
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.22566				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	100.22969				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	100.23613				0.00	0	300,000,00
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For UU1B02</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.26453				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	100.26988				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	100.94355				0.00	0	5,520,000,00
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,520,000,00</b>
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	<b>5,520,000,00</b>
VKE14: On 27/08/2023 Spot Bond					0.00000	100.41421				0.00	0	
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	
VKE15: On 14/02/2023 Spot Bond					0.00000	100.21023				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	100.22836				0.00	600,000,000	300,000,00
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
<b>Total For VKE16</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
VKE17: On 27/08/2022 Spot Bond					0.00000	99.93053				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	100.14955				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	101.20139				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total WHL03 SPOT</b>									0.00	0	
<b>Total For WHL03</b>									0.00	0	
<b>Total for SPOT</b>									2.29e+017	164,821,351,100	242,306,100,900
<b>Total for SPOT :</b>									2.29e+017	164,821,351,100	242,306,100,900
<b>Total Futures</b>									2.292283568e+017	164,821,351,775	242,307,430,750
<b>Total Options</b>									892 377.000000000	2,700	153,600
<b>Grand Total:</b>									2.29e+017	164,821,354,475	242,307,584,400