



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 13/09/2022

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			12.06260	73.88384	12.03419	74.02028			0.00	0	
ES33	On	02/02/2023	Bond Future			12.24534	75.22899	12.21687	75.36246			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.41667	72.88034	12.38677	73.01739			0.00	0	
ES33	On	03/08/2023	Bond Future			12.58696	74.31634	12.55088	74.47806			0.00	0	
ES33	On	02/11/2023	Bond Future			12.77639	71.95705	12.74228	72.10630			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			12.35110	72.16413	12.33273	72.26688			0.00	0	
ES42	On	02/02/2023	Bond Future			12.51019	73.48005	12.49206	73.57932			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			12.66612	70.62845	12.64707	70.73057			0.00	0	
ES42	On	03/08/2023	Bond Future			12.81651	72.02133	12.79256	72.14726			0.00	0	
ES42	On	02/11/2023	Bond Future			12.98292	69.14821	12.96096	69.26115			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			167.66134	167.66134	167.85293	167.85293			0.00	0	7,11

an  
est

0  
50  
0  
0  
0  
**10**  
**10**  
0  
39  
0  
0  
0  
**19**  
**19**  
38

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			168.99737	168.99737	169.17998	169.17998			0.00	0	1,92
I2025	On	04/05/2023	Bond Future			172.24039	172.24039	172.42861	172.42861			0.00	0	
I2025	On	03/08/2023	Bond Future			173.84861	173.84861	174.09072	174.09072			0.00	0	
I2025	On	02/11/2023	Bond Future			177.20098	177.20098	177.41181	177.41181			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,12</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>9,12</b>
I2029	On	03/11/2022	Bond Future			122.70962	122.70962	122.45242	122.45242			0.00	0	1,52
I2029	On	02/02/2023	Bond Future			124.94392	124.94392	124.67302	124.67302			0.00	0	7,24
I2029	On	04/05/2023	Bond Future			126.02934	126.02934	125.75465	125.75465			0.00	0	
I2029	On	03/08/2023	Bond Future			128.50993	128.50993	128.26685	128.26685			0.00	0	
I2029	On	02/11/2023	Bond Future			129.62654	129.62654	129.35213	129.35213			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			114.97266	114.97266	114.94888	114.94888			0.00	0	1,28
I2033	On	02/02/2023	Bond Future			117.06595	117.06595	117.03324	117.03324			0.00	0	6,14
I2033	On	04/05/2023	Bond Future			117.91409	117.91409	117.88207	117.88207			0.00	0	
I2033	On	03/08/2023	Bond Future			120.23491	120.23491	120.23689	120.23689			0.00	0	
I2033	On	02/11/2023	Bond Future			121.10230	121.10230	121.07936	121.07936			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			130.28216	130.28216	129.92113	129.92113			0.00	0	5,42
I2038	On	02/02/2023	Bond Future			130.72312	130.72312	130.34591	130.34591			0.00	0	
I2038	On	04/05/2023	Bond Future			133.23206	133.23206	132.84924	132.84924			0.00	0	
I2038	On	03/08/2023	Bond Future			133.85024	133.85024	133.49848	133.49848			0.00	0	
I2038	On	02/11/2023	Bond Future			136.43110	136.43110	136.04483	136.04483			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,47</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>5,47</b>
I2046	On	03/11/2022	Bond Future			116.59538	116.59538	116.75259	116.75259			0.00	0	16,42
I2046	On	02/02/2023	Bond Future			118.71856	118.71856	118.86993	118.86993			0.00	0	
I2046	On	04/05/2023	Bond Future			118.93533	118.93533	119.09089	119.09089			0.00	0	
I2046	On	03/08/2023	Bond Future			121.27698	121.27698	121.47070	121.47070			0.00	0	
I2046	On	02/11/2023	Bond Future			121.47600	121.47600	121.64800	121.64800			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>16,41</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>16,41</b>
I2050	On	03/11/2022	Bond Future			119.99261	119.99261	119.73844	119.73844			55,676,571.04	464	12,42
I2050	On	02/02/2023	Bond Future			120.03079	120.03079	119.76314	119.76314			0.00	0	
I2050	On	04/05/2023	Bond Future			122.33458	122.33458	122.06322	122.06322			0.00	0	
I2050	On	03/08/2023	Bond Future			122.51664	122.51664	122.27561	122.27561			0.00	0	

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			124.87919	124.87919	124.60801	124.60801			0.00	0	
<b>Total I2050 Future</b>												<b>55,676,571.04</b>	<b>464</b>	<b>12,41</b>
<b>Total For I2050</b>												<b>55,676,571.04</b>	<b>464</b>	<b>12,41</b>
R186	On	03/11/2022	Bond Future			8.94405	109.25835	8.84171	109.61677		5.01	165,089,366.85	1,511	63,58
R186	On	02/02/2023	Bond Future			9.07557	105.92296	8.96747	106.27990		5.22	0.00	0	
R186	On	04/05/2023	Bond Future			9.19381	107.93268	9.07613	108.29784		5.00	0.00	0	
R186	On	03/08/2023	Bond Future			9.30903	104.73159	9.16988	105.13585		4.92	0.00	0	
R186	On	02/11/2023	Bond Future			9.45687	106.72827	9.31285	107.11757		4.60	0.00	0	
<b>Total R186 Future</b>												<b>165,089,366.85</b>	<b>1,511</b>	<b>63,58</b>
R186	On	03/11/2022	Bond Future	8.23	Call			96.38000	0.09638	59,800	4.27	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			2,270.81000	2.27081	2,592,650	4.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			311.56000	0.31156	218,160	4.43	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			1,412.67000	1.41267	1,677,690	4.43	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			322.19000	0.32219	226,420	4.43	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,387.75000	1.38775	1,650,400	4.43	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			333.06000	0.33306	234,890	4.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			1,363.09000	1.36309	1,623,340	4.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			899.49000	0.89949	707,140	4.69	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			660.15000	0.66015	826,220	4.69	0.00	0	4,3
R186	On	02/02/2023	Bond Future	8.33	Call			553.40000	0.55340	459,050	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,689.53000	2.68953	2,952,120	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			562.09000	0.56209	466,590	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			2,664.29000	2.66429	2,925,730	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			544.61000	0.54461	451,400	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			2,714.68000	2.71468	2,978,410	5.09	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,083.85000	2.08385	2,294,590	4.76	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,297.33000	1.29733	1,141,810	4.76	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,066.25000	2.06625	2,275,890	4.76	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,310.86000	1.31086	1,154,250	4.76	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,048.41000	2.04841	2,256,960	4.76	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,283.54000	1.28354	1,129,120	4.76	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,894.18000	2.89418	2,640,150	5.05	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,278.88000	1.27888	1,429,110	5.05	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,913.73000	2.91373	2,658,850	5.05	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,269.88000	1.26988	1,419,260	5.05	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,933.69000	2.93369	2,677,970	5.06	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,261.30000	1.26130	1,409,840	5.06	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			1,899.28000	1.89928	2,086,590	4.42	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			2,103.11000	2.10311	1,902,800	4.41	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	02/11/2023	Bond Future	9.38	Put			1,921.37000	1.92137	2,110,360	4.41	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,119.07000	2.11907	1,917,910	4.42	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			1,910.30000	1.91030	2,098,440	4.42	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,135.07000	2.13507	1,933,080	4.42	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>165,089,366.85</b>	<b>1,511</b>	<b>72,20</b>
R197	On	03/11/2022	Bond Future			339.06083	339.06083	339.11291	339.11291			0.00	0	83
R197	On	02/02/2023	Bond Future			336.31060	336.31060	336.33879	336.33879			0.00	0	
R197	On	04/05/2023	Bond Future			342.76574	342.76574	342.79875	342.79875			0.00	0	
R197	On	03/08/2023	Bond Future			340.27118	340.27118	340.40366	340.40366			0.00	0	
R197	On	02/11/2023	Bond Future			346.83236	346.83236	346.89617	346.89617			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			251.29846	251.29846	251.22351	251.22351			0.00	0	6,14
R202	On	02/02/2023	Bond Future			251.13405	251.13405	251.03917	251.03917			0.00	0	46
R202	On	04/05/2023	Bond Future			255.95351	255.95351	255.85986	255.85986			0.00	0	
R202	On	03/08/2023	Bond Future			256.08241	256.08241	256.06124	256.06124			0.00	0	
R202	On	02/11/2023	Bond Future			261.02058	261.02058	260.94547	260.94547			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			7.14715	101.64581	7.18242	101.63505		0.41	0.00	0	23,87
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>23,87</b>
R2023	On	03/11/2022	Bond Future	6.25	Call			0.03000	0.00003	0,030	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			285.34000	0.28534	274,580	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.03000	0.00003	0,040	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			282.28000	0.28228	271,530	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.04000	0.00004	0,050	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			279.22000	0.27922	268,470	0.24	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	<b>23,87</b>
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>23,87</b>
R2030	On	03/11/2022	Bond Future			10.28478	90.69399	10.26107	90.80413		8.74	208,596,177.00	2,300	66,87
R2030	On	02/02/2023	Bond Future			10.42834	88.31770	10.40492	88.42313		9.14	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			10.56753	89.99413	10.54262	90.10283		8.84	0.00	0	
R2030	On	03/08/2023	Bond Future			10.70967	87.73960	10.67708	87.87721		8.84	0.00	0	
R2030	On	02/11/2023	Bond Future			10.86099	89.41231	10.83131	89.53353		8.38	0.00	0	
<b>Total R2030 Future</b>												<b>208,596,177.00</b>	<b>2,300</b>	<b>72,07</b>
R2030	On	03/11/2022	Bond Future	9.70	Call			168.07000	0.16807	148,410	6.98	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			2,826.06000	2.82606	2,916,540	6.98	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 Interr
R2030	On	03/11/2022	Bond Future	10.08	Call			659.60000	0.65960	609,760	7.48	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			1,506.54000	1.50654	1,566,840	7.48	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			679.19000	0.67919	628,480	7.50	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			61.96000	0.06196	63,580	10.32	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.09	Put			1,479.09000	1.47909	1,538,520	7.50	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			698.99000	0.69899	647,420	7.52	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			1,451.88000	1.45188	1,510,450	7.52	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			915.44000	0.91544	855,340	7.68	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			1,199.95000	1.19995	1,249,990	7.68	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			5,890.68000	5.89068	5,782,160	10.32	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			278.82000	0.27882	263,490	9.15	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			6,708.75000	6.70875	6,798,850	9.15	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			297.17000	0.29717	281,040	9.12	0.00	0	30
R2030	On	02/02/2023	Bond Future	9.08	Put			6,530.42000	6.53042	6,619,720	9.12	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			710.48000	0.71048	678,960	8.76	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			4,148.87000	4.14887	4,222,780	8.76	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			856.81000	0.85681	820,800	8.71	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			3,683.11000	3.68311	3,752,530	8.71	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			191.17000	0.19117	179,880	9.29	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			7,762.02000	7.76202	7,856,160	9.29	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			910.83000	0.91083	873,290	8.72	0.00	0	30
R2030	On	02/02/2023	Bond Future	9.83	Put			3,549.83000	3.54983	3,617,720	8.72	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			1,071.28000	1.07128	1,029,480	8.74	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			3,197.72000	3.19772	3,261,350	8.74	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			359.15000	0.35915	340,410	9.05	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			6,005.45000	6.00545	6,092,140	9.05	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			1,166.37000	1.16637	1,122,210	8.76	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			3,014.77000	3.01477	3,076,040	8.76	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			1,182.72000	1.18272	1,138,160	8.76	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			2,984.88000	2.98488	3,045,750	8.76	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			870.05000	0.87005	833,660	8.71	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			3,649.48000	3.64948	3,718,520	8.71	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			4,135.30000	4.13530	4,050,710	9.53	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			815.02000	0.81502	835,860	9.53	0.00	0	30
R2030	On	02/02/2023	Bond Future	11.35	Call			4,778.14000	4.77814	4,689,390	9.73	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			647.50000	0.64750	664,180	9.73	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			1,150.18000	1.15018	1,106,410	8.75	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			3,044.84000	3.04484	3,106,500	8.75	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			5,480.13000	5.48013	5,387,760	9.94	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			507.09000	0.50709	520,150	9.94	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/02/2023	Bond Future	11.12	Call			4,003.66000	4.00366	3,920,050	9.49	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			855.25000	0.85525	877,070	9.49	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put			3,830.17000	3.83017	3,895,430	8.36	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			489.63000	0.48963	470,030	8.76	0.00	0	3%
R2030	On	04/05/2023	Bond Future	9.03	Put			7,419.72000	7.41972	7,508,820	8.76	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			919.10000	0.91910	887,320	8.53	0.00	0	1%
R2030	On	04/05/2023	Bond Future	9.58	Put			5,252.58000	5.25258	5,329,500	8.53	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			2,482.41000	2.48241	2,530,810	8.53	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			1,012.30000	1.01230	978,170	8.50	0.00	0	4%
R2030	On	04/05/2023	Bond Future	9.67	Put			4,929.40000	4.92940	5,003,970	8.50	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			1,136.31000	1.13631	1,099,190	8.45	0.00	0	3%
R2030	On	04/05/2023	Bond Future	9.78	Put			4,547.71000	4.54771	4,619,290	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			1,419.73000	1.41973	1,376,290	8.36	0.00	0	1.0%
R2030	On	04/05/2023	Bond Future	11.34	Put			1,227.93000	1.22793	1,254,600	9.13	0.00	0	1%
R2030	On	04/05/2023	Bond Future	10.42	Call			2,189.79000	2.18979	2,132,940	8.49	0.00	0	4%
R2030	On	04/05/2023	Bond Future	10.42	Put			2,727.34000	2.72734	2,779,190	8.49	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			2,404.51000	2.40451	2,344,520	8.52	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			2,503.36000	2.50336	2,552,070	8.52	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			2,427.28000	2.42728	2,366,980	8.53	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			447.73000	0.44773	457,620	10.26	0.00	0	4%
R2030	On	04/05/2023	Bond Future	10.54	Call			2,450.17000	2.45017	2,389,550	8.53	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			2,461.61000	2.46161	2,509,690	8.53	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			2,708.99000	2.70899	2,645,000	8.60	0.00	0	3%
R2030	On	04/05/2023	Bond Future	10.65	Put			2,241.63000	2.24163	2,286,340	8.60	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			4,624.71000	4.62471	4,542,680	9.13	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			421.63000	0.42163	430,930	10.32	0.00	0	3%
R2030	On	04/05/2023	Bond Future	11.62	Call			5,511.28000	5.51128	5,423,770	9.40	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put			961.23000	0.96123	982,420	9.40	0.00	0	3%
R2030	On	04/05/2023	Bond Future	12.04	Call			6,908.77000	6.90877	6,814,880	9.80	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			666.00000	0.66600	680,810	9.80	0.00	0	1.0%
R2030	On	04/05/2023	Bond Future	12.50	Call			8,494.58000	8.49458	8,395,770	10.26	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Call			8,738.54000	8.73854	8,639,140	10.32	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			2,787.83000	2.78783	2,713,840	8.60	0.00	0	3%
R2030	On	03/08/2023	Bond Future	10.65	Put			2,902.39000	2.90239	2,966,010	8.60	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call			4,571.66000	4.57166	4,476,780	9.13	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put			1,784.56000	1.78456	1,827,290	9.13	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call			4,599.67000	4.59967	4,504,520	9.14	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			1,772.00000	1.77200	1,814,460	9.14	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call			2,265.46000	2.26546	2,199,910	8.46	0.00	0	1.0%
R2030	On	03/08/2023	Bond Future	10.40	Put			3,446.54000	3.44654	3,518,600	8.46	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	03/08/2023	Bond Future	12.59	Call			8,396.98000	8.39698	8,278,670	10.27	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put			761.14000	0.76114	780,440	10.27	0.00	0	1,000
R2030	On	03/08/2023	Bond Future	12.89	Call			9,377.87000	9.37787	9,256,080	10.55	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put			622.15000	0.62215	637,970	10.55	0.00	0	300
R2030	On	03/08/2023	Bond Future	11.34	Call			4,543.71000	4.54371	4,449,090	9.13	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put			1,797.20000	1.79720	1,840,190	9.13	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			3,109.86000	3.10986	3,165,350	8.10	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			3,019.50000	3.01950	2,954,280	8.08	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			3,147.62000	3.14762	3,203,620	8.08	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call			3,041.32000	3.04132	2,975,840	8.09	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put			3,128.50000	3.12850	3,184,240	8.09	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			3,063.60000	3.06360	2,997,870	8.10	0.00	0	
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>21,450</b>
<b>Total For R2030</b>												<b>208,596,177.00</b>	<b>2,300</b>	<b>93,500</b>
R2032	On	03/11/2022	Bond Future			10.75314	86.29096	10.71926	86.46890		10.57	431,454,800.00	5,000	168,700
R2032	On	02/02/2023	Bond Future			10.89675	87.84160	10.86262	88.01640		10.86	0.00	0	
R2032	On	04/05/2023	Bond Future			11.03171	85.34834	10.99582	85.52768		11.15	0.00	0	
R2032	On	03/08/2023	Bond Future			11.16387	87.01099	11.12109	87.21963		10.75	0.00	0	2,600
R2032	On	02/11/2023	Bond Future			11.31261	84.51199	11.27170	84.70633		10.71	0.00	0	
<b>Total R2032 Future</b>												<b>431,454,800.00</b>	<b>5,000</b>	<b>171,300</b>
R2032	On	03/11/2022	Bond Future	9.31	Call			4.26000	0.00426	3,180	8.83	0.00	0	100
R2032	On	03/11/2022	Bond Future	9.31	Put			7,861.36000	7.86136	8,038,220	8.83	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			5.67000	0.00567	4,260	8.82	0.00	0	400
R2032	On	03/11/2022	Bond Future	9.36	Put			7,568.10000	7.56810	7,744,630	8.82	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			9.81000	0.00981	7,510	8.80	0.00	0	500
R2032	On	03/11/2022	Bond Future	9.92	Put			4,431.01000	4.43101	4,593,900	8.71	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			197.67000	0.19767	168,860	8.88	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			3,483.09000	3.48309	3,632,220	8.88	0.00	0	400
R2032	On	03/11/2022	Bond Future	10.16	Call			243.08000	0.24308	209,450	8.97	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			3,252.66000	3.25266	3,396,970	8.97	0.00	0	100
R2032	On	03/11/2022	Bond Future	10.21	Put			3,030.31000	3.03031	3,169,440	9.06	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			735.70000	0.73570	663,370	9.54	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			1,952.78000	1.95278	2,058,390	9.54	0.00	0	400
R2032	On	03/11/2022	Bond Future	10.56	Call			889.44000	0.88944	808,180	9.68	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			1,732.49000	1.73249	1,829,170	9.68	0.00	0	100
R2032	On	03/11/2022	Bond Future	9.92	Call			86.96000	0.08696	71,910	8.71	0.00	0	700
R2032	On	03/11/2022	Bond Future	10.66	Put			1,450.89000	1.45089	1,535,050	9.88	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			1,165.24000	1.16524	1,070,240	9.90	0.00	0	700
R2032	On	03/11/2022	Bond Future	10.67	Put			1,424.83000	1.42483	1,507,770	9.90	0.00	0	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	11.45	Call			4,025.91000	4.02591	3,866,760	11.48	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put			294.97000	0.29497	313,760	11.48	0.00	0	7,50
R2032	On	03/11/2022	Bond Future	10.21	Call			295.45000	0.29545	256,640	9.06	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.46	Put			6,986.56000	6.98656	7,162,200	8.80	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			4,461.51000	4.46151	4,298,520	11.68	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			237.01000	0.23701	251,960	11.68	0.00	0	50
R2032	On	03/11/2022	Bond Future	12.30	Call			7,844.57000	7.84457	7,668,840	13.06	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			42.77000	0.04277	44,980	13.06	0.00	0	75
R2032	On	03/11/2022	Bond Future	10.66	Call			1,138.48000	1.13848	1,044,700	9.88	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			196.79000	0.19679	180,550	10.20	0.00	0	45
R2032	On	02/02/2023	Bond Future	9.31	Put			8,676.86000	8.67686	8,835,420	10.20	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			268.59000	0.26859	247,650	10.16	0.00	0	50
R2032	On	02/02/2023	Bond Future	9.47	Put			7,824.91000	7.82491	7,978,770	10.16	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			593.52000	0.59352	554,430	10.07	0.00	0	75
R2032	On	02/02/2023	Bond Future	9.92	Put			5,614.98000	5.61498	5,750,690	10.07	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			863.97000	0.86397	812,270	10.02	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			4,570.65000	4.57065	4,693,750	10.02	0.00	0	45
R2032	On	02/02/2023	Bond Future	10.22	Call			944.15000	0.94415	889,020	10.01	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.22	Put			4,326.08000	4.32608	4,445,750	10.01	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			1,208.37000	1.20837	1,143,160	10.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			3,731.91000	3.73191	3,841,500	10.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			1,226.70000	1.22670	1,160,850	10.10	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			3,696.96000	3.69696	3,805,910	10.10	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			1,245.21000	1.24521	1,178,710	10.10	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			3,662.23000	3.66223	3,770,530	10.10	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			1,439.52000	1.43952	1,366,470	10.17	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			3,326.46000	3.32646	3,428,210	10.17	0.00	0	45
R2032	On	02/02/2023	Bond Future	10.67	Call			1,809.69000	1.80969	1,725,480	10.29	0.00	0	75
R2032	On	02/02/2023	Bond Future	10.67	Put			2,805.20000	2.80520	2,895,790	10.29	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			5,027.69000	5.02769	4,888,700	11.40	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			921.13000	0.92113	956,940	11.40	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			5,598.94000	5.59894	5,454,660	11.59	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			776.32000	0.77632	806,840	11.59	0.00	0	50
R2032	On	02/02/2023	Bond Future	12.75	Call			9,259.73000	9.25973	9,095,750	12.73	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			269.96000	0.26996	280,780	12.73	0.00	0	75
R2032	On	04/05/2023	Bond Future	10.87	Put			3,237.12000	3.23712	3,324,650	10.62	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			2,628.80000	2.62880	2,536,490	10.62	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			3,210.97000	3.21097	3,298,000	10.62	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Put			2,146.30000	2.14630	2,210,040	11.03	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			11,488.83000	11.48883	11,322,340	13.35	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2032	On	04/05/2023	Bond Future	13.43	Put		387.32000	0.38732	400,170	13.35	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call		2,036.79000	2.03679	1,957,780	10.47	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		3,945.20000	3.94520	4,045,530	10.47	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		2,604.44000	2.60444	2,512,630	10.62	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,653.02000	2.65302	2,560,210	10.63	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		3,184.72000	3.18472	3,271,250	10.63	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		3,991.60000	3.99160	3,876,000	11.03	0.00	0	40
R2032	On	03/08/2023	Bond Future	11.75	Call		5,241.46000	5.24146	5,101,230	10.98	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,241.59000	2.24159	2,310,000	10.98	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		5,273.06000	5.27306	5,132,440	10.99	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,226.64000	2.22664	2,294,660	10.99	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		5,304.72000	5.30472	5,163,710	11.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,211.78000	2.21178	2,279,410	11.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		5,719.87000	5.71987	5,573,980	11.12	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,025.39000	2.02539	2,088,140	11.12	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		3,822.19000	3.82219	3,913,090	10.31	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		3,647.74000	3.64774	3,543,900	10.32	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		3,798.73000	3.79873	3,889,230	10.32	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,599.32000	3.59932	3,496,270	10.31	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		3,845.76000	3.84576	3,937,050	10.31	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,623.49000	3.62349	3,520,050	10.31	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>431,454,800.00</b>	<b>5,000</b>	<b>195,84</b>
R2035	On	03/11/2022	Bond Future			11.08991	86.98080	11.07133	87.09097	11.94	407,765,990.40	4,688	61,66
R2035	On	02/02/2023	Bond Future			11.23218	88.54311	11.21394	88.64888	12.35	0.00	0	106,33
R2035	On	04/05/2023	Bond Future			11.35924	85.72131	11.34007	85.83025	12.80	0.00	0	
R2035	On	03/08/2023	Bond Future			11.48518	87.39084	11.46061	87.52767	12.48	0.00	0	
R2035	On	02/11/2023	Bond Future			11.62768	84.55611	11.60543	84.67735	12.61	0.00	0	
<b>Total R2035 Future</b>											<b>407,765,990.40</b>	<b>4,688</b>	<b>167,95</b>
R2035	On	03/11/2022	Bond Future	9.82	Call		20.35000	0.02035	17,350	10.69	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put		7,929.65000	7.92965	8,036,820	10.69	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call		159.35000	0.15935	143,310	10.71	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.30	Put		4,917.30000	4.91730	5,011,430	10.71	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call		420.28000	0.42028	387,910	11.01	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		1,370.73000	1.37073	1,406,690	11.75	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put		38.60000	0.03860	38,650	14.23	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.99	Call		1,286.90000	1.28690	1,222,620	11.54	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put		1,771.57000	1.77157	1,817,460	11.54	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call		1,463.37000	1.46337	1,394,700	11.63	0.00	0	97

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	03/11/2022	Bond Future	11.05	Put			1,590.11000	1.59011	1,631,610	11.63	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			1,717.94000	1.71794	1,643,730	11.75	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			3,471.04000	3.47104	3,548,840	11.01	0.00	0	5f
R2035	On	03/11/2022	Bond Future	11.14	Call			1,751.15000	1.75115	1,676,280	11.77	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			1,344.96000	1.34496	1,380,260	11.77	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			1,784.82000	1.78482	1,709,300	11.78	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			1,319.70000	1.31970	1,354,350	11.78	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			8,871.03000	8.87103	8,760,910	14.23	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			322.42000	0.32242	306,910	11.22	0.00	0	3f
R2035	On	02/02/2023	Bond Future	9.89	Put			8,526.71000	8.52671	8,616,970	11.22	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			1,206.48000	1.20648	1,166,350	11.37	0.00	0	3f
R2035	On	02/02/2023	Bond Future	10.64	Put			4,632.63000	4.63263	4,698,270	11.37	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			273.93000	0.27393	260,260	11.22	0.00	0	5f
R2035	On	02/02/2023	Bond Future	9.81	Put			9,009.10000	9.00910	9,101,200	11.22	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			297.42000	0.29742	282,850	11.22	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			8,766.63000	8.76663	8,857,830	11.22	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			1,703.81000	1.70381	1,654,160	11.59	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			3,733.86000	3.73386	3,789,980	11.59	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			688.60000	0.68860	661,240	11.23	0.00	0	9f
R2035	On	02/02/2023	Bond Future	10.30	Put			6,237.13000	6.23713	6,315,540	11.23	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			1,130.49000	1.13049	1,092,010	11.33	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			4,802.67000	4.80267	4,869,960	11.33	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			2,195.85000	2.19585	2,138,460	11.79	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put			3,096.04000	3.09604	3,144,420	11.79	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.66	Call			1,245.55000	1.24555	1,204,600	11.38	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			4,549.05000	4.54905	4,613,870	11.38	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.86	Call			1,679.94000	1.67994	1,630,710	11.58	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			3,770.04000	3.77004	3,826,580	11.58	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Call			10,885.95000	10.88595	10,784,270	14.79	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			298.90000	0.29890	302,990	14.79	0.00	0	9f
R2035	On	02/02/2023	Bond Future	10.88	Call			1,727.66000	1.72766	1,677,600	11.60	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			3,697.72000	3.69772	3,753,430	11.60	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			2,167.69000	2.16769	2,110,700	11.77	0.00	0	9f
R2035	On	02/02/2023	Bond Future	11.05	Put			3,126.83000	3.12683	3,175,610	11.77	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			5,298.11000	5.29811	5,212,570	12.98	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			1,228.93000	1.22893	1,249,160	12.98	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			5,461.85000	5.46185	5,375,420	13.04	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			1,176.68000	1.17668	1,196,020	13.04	0.00	0	3f
R2035	On	04/05/2023	Bond Future	10.42	Put			6,776.08000	6.77608	6,849,750	11.86	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			1,594.40000	1.59440	1,553,910	11.86	0.00	0	3f

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/05/2023	Bond Future	10.60	Put		5.95725000	5.95725	6,025,700	11.86	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		3,775.65000	3.77565	3,825,280	12.20	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		3,001.30000	3.00130	2,941,680	12.21	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		3,745.81000	3.74581	3,795,130	12.21	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		636.65000	0.63665	615,770	11.89	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		9,750.92000	9.75092	9,838,980	11.89	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		1,304.22000	1.30422	1,268,950	11.86	0.00	0	48
R2035	On	04/05/2023	Bond Future	12.46	Put		1,374.70000	1.37470	1,394,330	13.71	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		10,375.52000	10.37552	10,277,310	14.65	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		771.50000	0.77150	782,230	14.65	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call		2,891.24000	2.89124	2,832,860	12.18	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put		3,866.57000	3.86657	3,917,130	12.18	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		2,973.52000	2.97352	2,914,210	12.20	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		3,029.21000	3.02921	2,969,290	12.22	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		3,716.15000	3.71615	3,765,170	12.22	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		7,417.59000	7.41759	7,328,280	13.71	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		5,721.13000	5.72113	5,628,800	12.73	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		2,841.56000	2.84156	2,886,060	12.73	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		5,755.70000	5.75570	5,663,120	12.74	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		2,823.10000	2.82310	2,867,350	12.74	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		5,686.94000	5.68694	5,594,860	12.72	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		2,860.45000	2.86045	2,905,200	12.72	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		4,962.35000	4.96235	5,019,550	12.14	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		3,912.67000	3.91267	3,848,390	12.15	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		4,932.87000	4.93287	4,989,830	12.15	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		3,938.80000	3.93880	3,874,270	12.15	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		4,903.53000	4.90353	4,960,240	12.15	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		3,886.64000	3.88664	3,822,600	12.14	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>407,765,990.40</b>	<b>4,688</b>	<b>181,14</b>
R2037	On	03/11/2022	Bond Future			11.22346	83.14651	11.20478	83.25899	12.74	363,765,981.25	4,375	65,38
R2037	On	02/02/2023	Bond Future			11.35515	80.38433	11.33678	80.49273	13.92	0.00	0	73,47
R2037	On	04/05/2023	Bond Future			11.48163	81.91059	11.46235	82.02226	13.73	0.00	0	
R2037	On	03/08/2023	Bond Future			11.60936	79.24852	11.58501	79.38687	14.13	0.00	0	
R2037	On	02/11/2023	Bond Future			11.73988	80.75935	11.71772	80.88290	13.56	0.00	0	
<b>Total R2037 Future</b>											<b>363,765,981.25</b>	<b>4,375</b>	<b>138,80</b>
R2037	On	03/11/2022	Bond Future	11.30	Call		1,851.66000	1.85166	1,773,600	12.40	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		1,280.74000	1.28074	1,315,160	12.40	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		1,886.67000	1.88667	1,807,950	12.42	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	03/11/2022	Bond Future	11.31	Put		1,256.14000	1.25614	1,289,900	12.42	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		1,922.00000	1.92200	1,842,620	12.44	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		1,231.93000	1.23193	1,265,030	12.44	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		1,813.90000	1.81390	1,761,450	12.96	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		3,656.57000	3.65657	3,712,520	12.96	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		1,839.02000	1.83902	1,786,150	12.97	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		3,620.65000	3.62065	3,676,180	12.97	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		1,864.15000	1.86415	1,810,850	12.98	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		3,584.81000	3.58481	3,639,910	12.98	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		1,993.28000	1.99328	1,937,880	13.03	0.00	0	6:
R2037	On	02/02/2023	Bond Future	11.10	Put		3,410.07000	3.41007	3,463,070	13.03	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call		4,973.74000	4.97374	4,888,190	14.27	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put		1,358.16000	1.35816	1,381,010	14.27	0.00	0	6:
R2037	On	04/05/2023	Bond Future	11.03	Put		4,875.66000	4.87566	4,935,600	12.94	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		3,968.74000	3.96874	4,020,000	13.19	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		3,047.88000	3.04788	2,987,160	13.20	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		3,938.43000	3.93843	3,989,380	13.20	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		3,076.66000	3.07666	3,015,620	13.21	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		3,908.31000	3.90831	3,958,940	13.21	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		2,310.05000	2.31005	2,258,320	12.94	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.78	Call		4,544.36000	4.54436	4,469,960	13.77	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.78	Put		2,733.44000	2.73344	2,770,710	13.77	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		12,295.32000	12.29532	12,191,550	16.46	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		599.81000	0.59981	607,710	16.46	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.30	Call		3,019.23000	3.01923	2,958,820	13.19	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		5,826.70000	5.82670	5,732,760	14.27	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		2,866.85000	2.86685	2,911,260	14.27	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		5,861.58000	5.86158	5,767,390	14.28	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		2,847.96000	2.84796	2,892,120	14.28	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		5,896.53000	5.89653	5,802,080	14.29	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		2,829.20000	2.82920	2,873,100	14.29	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		4,980.04000	4.98004	5,036,760	13.16	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		4,093.25000	4.09325	4,026,920	13.14	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		5,037.60000	5.03760	5,094,820	13.14	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		4,121.34000	4.12134	4,054,760	13.15	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		5,008.92000	5.00892	5,065,890	13.15	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		4,149.17000	4.14917	4,082,340	13.16	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>363,765,981.25</b>	<b>4,375</b>	<b>141,27</b>

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	03/11/2022	Bond Future		11.32589	84.95651	11.31226	85.04476		13.45	8,155,824.96	96	52,37
R2040	On	02/02/2023	Bond Future		11.45408	81.97652	11.44092	82.06009		14.73	0.00	0	64,54
R2040	On	04/05/2023	Bond Future		11.57690	83.53319	11.56306	83.61951		14.53	0.00	0	
R2040	On	03/08/2023	Bond Future		11.70078	80.65235	11.68232	80.76539		14.99	0.00	0	
R2040	On	02/11/2023	Bond Future		11.82677	82.18989	11.81056	82.28737		14.39	0.00	0	
<b>Total R2040 Future</b>											<b>8,155,824.96</b>	<b>96</b>	<b>116,91</b>
R2040	On	03/11/2022	Bond Future	10.10	Call		26.64000	0.02664	23,370	12.02	0.00	0	
R2040	On	03/11/2022	Bond Future	10.10	Put		8,503.44000	8.50344	8,588,420	12.02	0.00	0	
R2040	On	03/11/2022	Bond Future	10.60	Call		221.69000	0.22169	204,240	12.12	0.00	0	1,60
R2040	On	03/11/2022	Bond Future	10.60	Put		5,046.28000	5.04628	5,117,080	12.12	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call		320.22000	0.32022	297,560	12.24	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	11.30	Put		1,717.87000	1.71787	1,745,970	13.10	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		1,399.34000	1.39934	1,421,520	13.29	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		448.14000	0.44814	419,650	12.37	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Put		3,874.68000	3.87468	3,934,440	12.37	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		1,322.14000	1.32214	1,267,950	12.93	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	11.20	Put		2,054.62000	2.05462	2,088,680	12.93	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call		1,638.37000	1.63837	1,578,220	13.10	0.00	0	1,60
R2040	On	03/11/2022	Bond Future	12.52	Put		123.77000	0.12377	123,380	15.32	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	11.39	Call		1,954.86000	1.95486	1,889,810	13.26	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		1,453.50000	1.45350	1,476,700	13.26	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		1,991.78000	1.99178	1,926,210	13.27	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		1,426.28000	1.42628	1,448,960	13.27	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		2,028.91000	2.02891	1,962,840	13.29	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Put		4,441.43000	4.44143	4,507,020	12.24	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call		2,378.20000	2.37820	2,307,860	13.45	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Put		1,175.56000	1.17556	1,193,470	13.45	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call		4,685.29000	4.68529	4,600,560	14.37	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Put		410.91000	0.41091	414,430	14.37	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		7,401.85000	7.40185	7,313,210	15.32	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call		406.14000	0.40614	391,080	13.38	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		9,071.84000	9.07184	9,140,350	13.38	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		430.61000	0.43061	414,880	13.38	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put		8,874.04000	8.87404	8,941,880	13.38	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		1,475.01000	1.47501	1,438,400	13.60	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		4,825.04000	4.82504	4,872,000	13.60	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		1,544.21000	1.54421	1,506,570	13.63	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.96	Put		4,691.69000	4.69169	4,737,620	13.63	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		1,891.47000	1.89147	1,849,090	13.79	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	02/02/2023	Bond Future	11.10	Put		4,103.52000	4.10352	4,144,710	13.79	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		1,917.97000	1.91797	1,875,260	13.80	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		4,063.81000	4.06381	4,104,670	13.80	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		1,944.48000	1.94448	1,901,440	13.81	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		4,024.20000	4.02420	4,064,730	13.81	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call		2,136.43000	2.13643	2,091,070	13.89	0.00	0	6
R2040	On	02/02/2023	Bond Future	11.19	Put		3,755.54000	3.75554	3,793,750	13.89	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call		5,356.73000	5.35673	5,288,170	15.27	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put		1,507.34000	1.50734	1,522,350	15.27	0.00	0	6
R2040	On	02/02/2023	Bond Future	12.24	Call		6,097.01000	6.09701	6,025,560	15.56	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		1,256.35000	1.25635	1,268,470	15.56	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		6,230.07000	6.23007	6,158,160	15.61	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		1,216.56000	1.21656	1,228,220	15.61	0.00	0	3
R2040	On	04/05/2023	Bond Future	10.17	Put		10,272.32000	10.27232	10,338,900	13.47	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put		7,067.02000	7.06702	7,121,270	13.45	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		2,001.05000	2.00105	1,964,070	13.60	0.00	0	3
R2040	On	04/05/2023	Bond Future	10.92	Put		6,174.77000	6.17477	6,224,110	13.60	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		3,321.09000	3.32109	3,271,610	14.09	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		4,285.33000	4.28533	4,322,170	14.09	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		799.03000	0.79903	779,290	13.47	0.00	0	3
R2040	On	04/05/2023	Bond Future	11.42	Put		4,252.85000	4.25285	4,289,450	14.10	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		3,383.36000	3.38336	3,333,390	14.12	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		4,220.59000	4.22059	4,256,940	14.12	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		3,541.37000	3.54137	3,490,210	14.18	0.00	0	4
R2040	On	04/05/2023	Bond Future	11.48	Put		4,062.42000	4.06242	4,097,580	14.18	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		1,596.49000	1.59649	1,564,420	13.45	0.00	0	4
R2040	On	04/05/2023	Bond Future	12.78	Call		8,569.19000	8.56919	8,495,540	16.04	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		1,497.10000	1.49710	1,509,770	16.04	0.00	0	3
R2040	On	04/05/2023	Bond Future	13.45	Call		11,459.15000	11.45915	11,379,830	17.02	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		903.02000	0.90302	910,020	17.02	0.00	0	4
R2040	On	04/05/2023	Bond Future	11.42	Call		3,352.16000	3.35216	3,302,440	14.10	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		6,283.80000	6.28380	6,205,410	15.26	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		3,147.92000	3.14792	3,182,570	15.26	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		6,320.99000	6.32099	6,242,390	15.27	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		3,127.55000	3.12755	3,161,990	15.27	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		6,358.24000	6.35824	6,279,430	15.29	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		3,107.30000	3.10730	3,141,530	15.29	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		5,608.85000	5.60885	5,652,970	14.00	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		4,266.56000	4.26656	4,213,610	13.98	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		5,673.29000	5.67329	5,717,820	13.98	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
R2040	On	02/11/2023	Bond Future	11.59	Call			4,296.07000	4.29607	4,242,910	13.99	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put			5,640.99000	5.64099	5,685,310	13.99	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call			4,325.66000	4.32566	4,272,300	14.00	0.00	0	
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>11,46</b>
<b>Total For R2040</b>												<b>8,155,824.96</b>	<b>96</b>	<b>128,37</b>
R2044	On	03/11/2022	Bond Future			11.30560	81.93237	11.28677	82.05729		14.23	36,541,837.02	446	73,48
R2044	On	02/02/2023	Bond Future			11.42554	79.02323	11.40694	79.14435		15.60	0.00	0	33,87
R2044	On	04/05/2023	Bond Future			11.54002	80.52385	11.52056	80.64845		15.41	0.00	0	
R2044	On	03/08/2023	Bond Future			11.65509	77.70960	11.63107	77.86076		15.92	0.00	0	
R2044	On	02/11/2023	Bond Future			11.77173	79.19104	11.74959	79.32801		15.29	0.00	0	
<b>Total R2044 Future</b>												<b>36,541,837.02</b>	<b>446</b>	<b>107,27</b>
R2044	On	03/11/2022	Bond Future	10.10	Call			28.98000	0.02898	24,830	12.72	0.00	0	
R2044	On	03/11/2022	Bond Future	10.10	Put			8,606.79000	8.60679	8,727,560	12.72	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call			242.70000	0.24270	219,840	12.82	0.00	0	1,90
R2044	On	03/11/2022	Bond Future	10.60	Put			5,030.46000	5.03046	5,132,520	12.82	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Call			488.51000	0.48851	450,910	13.08	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put			1,406.70000	1.40670	1,444,240	14.03	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call			2,126.16000	2.12616	2,038,060	14.05	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put			1,379.89000	1.37989	1,416,710	14.05	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Put			3,834.05000	3.83405	3,921,370	13.08	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call			2,164.99000	2.16499	2,076,180	14.06	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put			1,353.37000	1.35337	1,389,480	14.06	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call			1,755.84000	1.75584	1,675,260	13.86	0.00	0	1,90
R2044	On	03/11/2022	Bond Future	11.30	Put			1,668.04000	1.66804	1,712,380	13.86	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call			2,087.53000	2.08753	2,000,150	14.03	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Call			5,300.90000	5.30090	5,206,530	16.05	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put			1,586.46000	1.58646	1,613,210	16.05	0.00	0	4,00
R2044	On	02/02/2023	Bond Future	11.14	Call			2,126.72000	2.12672	2,066,050	14.66	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put			3,899.57000	3.89957	3,960,020	14.66	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call			2,155.52000	2.15552	2,094,370	14.67	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put			3,860.77000	3.86077	3,920,740	14.67	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call			2,184.34000	2.18434	2,122,720	14.68	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put			3,822.08000	3.82208	3,881,580	14.68	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put			4,164.88000	4.16488	4,219,290	14.96	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call			4,698.08000	4.69808	4,617,480	15.41	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put			3,249.80000	3.24980	3,293,800	15.41	0.00	0	4,10
R2044	On	04/05/2023	Bond Future	11.41	Call			3,515.59000	3.51559	3,446,080	14.94	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put			4,229.74000	4.22974	4,284,830	14.94	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Call			5,650.54000	5.65054	5,562,800	15.78	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 Intere
R2044	On	04/05/2023	Bond Future	12.00	Put		2,674.44000	2.67444	2,711,300	15.78	0.00	0	4,1
R2044	On	04/05/2023	Bond Future	11.42	Call		3,548.09000	3.54809	3,478,240	14.95	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		4,197.20000	4.19720	4,251,950	14.95	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		3,580.72000	3.58072	3,510,530	14.96	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		6,449.48000	6.44948	6,346,250	16.15	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		3,172.28000	3.17228	3,220,210	16.15	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		6,373.95000	6.37395	6,271,280	16.12	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		3,214.21000	3.21421	3,262,700	16.12	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		6,411.83000	6.41183	6,308,870	16.13	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		3,193.32000	3.19332	3,241,520	16.13	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		5,662.52000	5.66252	5,726,090	14.84	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		4,503.35000	4.50335	4,429,670	14.85	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		5,629.51000	5.62951	5,692,800	14.85	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		4,442.12000	4.44212	4,369,010	14.83	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		5,695.37000	5.69537	5,759,230	14.83	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		4,472.86000	4.47286	4,399,460	14.84	0.00	0	
<b>Total R2044 Option</b>											<b>0.00</b>	<b>0</b>	<b>16,03</b>
<b>Total For R2044</b>											<b>36,541,837.02</b>	<b>446</b>	<b>123,30</b>
R2048	On	03/11/2022	Bond Future			11.22085	81.00890	11.20194	81.13855	14.76	465,558,148.30	5,747	251,98
R2048	On	02/02/2023	Bond Future			11.33324	82.50074	11.31452	82.62680	15.32	0.00	0	
R2048	On	04/05/2023	Bond Future			11.44020	79.60867	11.42064	79.73823	15.99	0.00	0	
R2048	On	03/08/2023	Bond Future			11.54813	81.12164	11.52417	81.27773	15.64	0.00	0	
R2048	On	02/11/2023	Bond Future			11.65912	78.25027	11.63694	78.39233	15.89	0.00	0	
<b>Total R2048 Future</b>											<b>465,558,148.30</b>	<b>5,747</b>	<b>251,98</b>
R2048	On	03/11/2022	Bond Future	10.00	Call		25.78000	0.02578	21,980	13.21	0.00	0	
R2048	On	03/11/2022	Bond Future	10.00	Put		9,087.55000	9.08755	9,213,400	13.21	0.00	0	
R2048	On	03/11/2022	Bond Future	10.60	Call		325.88000	0.32588	297,030	13.31	0.00	0	98
R2048	On	03/11/2022	Bond Future	10.60	Put		4,653.84000	4.65384	4,754,640	13.31	0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Call		461.22000	0.46122	424,370	13.44	0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Put		4,042.27000	4.04227	4,135,070	13.44	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		2,183.07000	2.18307	2,091,490	14.41	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		1,379.63000	1.37963	1,417,700	14.41	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		4,949.73000	4.94973	4,829,450	15.56	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Put		398.31000	0.39831	407,680	15.56	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Call		1,727.12000	1.72712	1,645,110	14.19	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Put		1,740.44000	1.74044	1,788,080	14.19	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		2,103.30000	2.10330	2,013,240	14.38	0.00	0	98
R2048	On	03/11/2022	Bond Future	11.30	Put		1,434.96000	1.43496	1,474,550	14.38	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		2,143.08000	2.14308	2,052,250	14.40	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	03/11/2022	Bond Future	11.31	Put		1,407.14000	1.40714	1,445,960	14.40	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		2,374.08000	2.37408	2,308,330	14.67	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	11.10	Put		3,844.21000	3.84421	3,904,520	14.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		2,250.22000	2.25022	2,186,440	14.61	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		3,999.77000	3.99977	4,062,050	14.61	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		2,280.82000	2.28082	2,216,550	14.63	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		3,960.35000	3.96035	4,022,140	14.63	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		2,311.83000	2.31183	2,247,060	14.64	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		3,921.46000	3.92146	3,982,750	14.64	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Call		774.62000	0.77462	742,700	13.93	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	10.40	Put		7,388.97000	7.38897	7,483,110	13.93	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		3,708.93000	3.70893	3,635,360	15.43	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		4,179.97000	4.17997	4,235,960	15.43	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		3,641.12000	3.64112	3,568,280	15.41	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		4,246.43000	4.24643	4,303,150	15.41	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		3,674.83000	3.67483	3,601,620	15.42	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		4,212.96000	4.21296	4,269,310	15.42	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		6,864.72000	6.86472	6,756,890	16.11	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		3,200.46000	3.20046	3,248,720	16.11	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		6,786.43000	6.78643	6,679,150	16.08	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		3,242.20000	3.24220	3,291,010	16.08	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		6,825.41000	6.82541	6,717,850	16.10	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		3,221.12000	3.22112	3,269,650	16.10	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		4,688.91000	4.68891	4,611,570	15.35	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		5,641.74000	5.64174	5,706,460	15.35	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		4,626.97000	4.62697	4,550,220	15.34	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		5,711.09000	5.71109	5,776,400	15.34	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		4,657.90000	4.65790	4,580,850	15.35	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		5,676.33000	5.67633	5,741,340	15.35	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>7,30</b>
<b>Total For R2048</b>											<b>465,558,148.30</b>	<b>5,747</b>	<b>259,28</b>
R209	On	03/11/2022	Bond Future			11.07840	67.35583	11.04946	67.50648	13.45	2,963,656.52	44	20,28
R209	On	02/02/2023	Bond Future			11.20093	68.56624	11.17193	68.71458	13.97	0.00	0	2,06
R209	On	04/05/2023	Bond Future			11.31538	66.71568	11.28515	66.86778	14.44	0.00	0	1,28
R209	On	03/08/2023	Bond Future			11.42628	68.01525	11.39090	68.19048	14.12	0.00	0	
R209	On	02/11/2023	Bond Future			11.54841	66.16208	11.51466	66.32637	14.22	0.00	0	
<b>Total R209 Future</b>											<b>2,963,656.52</b>	<b>44</b>	<b>23,60</b>
R209	On	03/11/2022	Bond Future	9.25	Call		0.76000	0.00076	0.560	12.07	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		10,380.81000	10.38081	10,531,260	12.07	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/11/2022	Bond Future	9.50	Call		3.50000	0.00350	2,690	12.05	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		8,814.04000	8.81404	8,963,880	12.05	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		43.60000	0.04360	36,290	12.02	0.00	0	7,7!
R209	On	03/11/2022	Bond Future	10.00	Put		5,843.87000	5.84387	5,987,210	12.02	0.00	0	6,0!
R209	On	03/11/2022	Bond Future	12.00	Call		4,876.47000	4.87647	4,734,060	14.83	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		168.95000	0.16895	177,190	14.83	0.00	0	7,7!
R209	On	03/11/2022	Bond Future	11.02	Call		1,252.83000	1.25283	1,167,390	13.05	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		1,406.67000	1.40667	1,471,880	13.05	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		1,279.38000	1.27938	1,192,970	13.07	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		1,380.94000	1.38094	1,445,180	13.07	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		2,826.11000	2.82611	2,702,600	13.91	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		534.08000	0.53408	561,220	13.91	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		308.99000	0.30899	274,490	12.31	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		3,261.90000	3.26190	3,378,050	12.31	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		1,200.62000	1.20062	1,117,160	13.02	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		1,459.18000	1.45918	1,526,370	13.02	0.00	0	6,0!
R209	On	03/11/2022	Bond Future	11.01	Call		1,226.57000	1.22657	1,142,120	13.04	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		1,432.74000	1.43274	1,498,940	13.04	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		1,424.93000	1.42493	1,361,680	13.02	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,369.22000	3.36922	3,454,310	13.02	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		1,384.40000	1.38440	1,322,290	13.00	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,435.48000	3.43548	3,521,710	13.00	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		1,404.66000	1.40466	1,341,980	13.01	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,402.31000	3.40231	3,487,970	13.01	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		6,895.82000	6.89582	6,772,250	15.90	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		1,150.21000	1.15021	1,178,740	15.90	0.00	0	7,5!
R209	On	04/05/2023	Bond Future	11.09	Call		2,522.64000	2.52264	2,445,540	13.92	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		3,516.35000	3.51635	3,591,350	13.92	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,547.14000	2.54714	2,469,610	13.93	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		3,489.42000	3.48942	3,563,990	13.93	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,571.75000	2.57175	2,493,790	13.94	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		3,462.67000	3.46267	3,536,810	13.94	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		726.68000	0.72668	693,690	13.39	0.00	0	7,5!
R209	On	04/05/2023	Bond Future	10.00	Put		7,668.92000	7.66892	7,788,030	13.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		2,307.43000	2.30743	2,234,250	13.81	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		3,766.42000	3.76642	3,845,340	13.81	0.00	0	7,5!
R209	On	03/08/2023	Bond Future	11.95	Call		5,114.56000	5.11456	4,997,250	14.35	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		2,419.70000	2.41970	2,477,620	14.35	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		5,053.83000	5.05383	4,937,180	14.33	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		2,452.69000	2.45269	2,511,270	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 Intere
R209	On	03/08/2023	Bond Future	11.94	Call			5.08405000	5.08405	4,967,070	14.34	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put			2,436.02000	2.43602	2,494,270	14.34	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call			3,537.67000	3.53767	3,451,930	13.84	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put			4,347.42000	4.34742	4,425,970	13.84	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call			3,489.58000	3.48958	3,404,510	13.82	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put			4,398.62000	4.39862	4,477,840	13.82	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call			3,513.73000	3.51373	3,428,320	13.83	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put			4,373.10000	4.37310	4,451,980	13.83	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>2,963,656.52</b>	<b>44</b>	<b>79,60</b>
R210	On	03/11/2022	Bond Future			231.62225	231.62225	231.44451	231.44451			0.00	0	7
R210	On	02/02/2023	Bond Future			235.83981	235.83981	235.64164	235.64164			0.00	0	30
R210	On	04/05/2023	Bond Future			237.24028	237.24028	237.04094	237.04094			0.00	0	
R210	On	03/08/2023	Bond Future			241.91025	241.91025	241.77685	241.77685			0.00	0	
R210	On	02/11/2023	Bond Future			243.33190	243.33190	243.14546	243.14546			0.00	0	
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,00</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>1,00</b>
R213	On	03/11/2022	Bond Future			10.61537	81.67485	10.59172	81.78662		10.03	81,674.85	1	34,07
R213	On	02/02/2023	Bond Future			10.76349	83.14189	10.74007	83.24962		10.16	0.00	0	
R213	On	04/05/2023	Bond Future			10.89571	81.16834	10.87099	81.27919		10.32	0.00	0	
R213	On	03/08/2023	Bond Future			11.02737	82.74883	10.99593	82.88617		9.95	0.00	0	
R213	On	02/11/2023	Bond Future			11.18090	80.77655	11.15201	80.89925		9.87	0.00	0	
<b>Total R213 Future</b>												<b>81,674.85</b>	<b>1</b>	<b>34,07</b>
R213	On	03/11/2022	Bond Future	9.13	Call			2.26000	0.00226	1,760	8.20	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			7,312.26000	7.31226	7,423,530	8.20	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			3.19000	0.00319	2,510	8.18	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			6,996.92000	6.99692	7,108,010	8.18	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			78.59000	0.07859	67,740	7.90	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			1,676.30000	1.67630	1,740,260	8.59	0.00	0	20
R213	On	03/11/2022	Bond Future	10.40	Put			1,589.85000	1.58985	1,651,190	8.66	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			137.61000	0.13761	120,650	7.84	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			3,098.76000	3.09876	3,193,570	7.84	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			336.07000	0.33607	303,820	8.22	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			2,265.24000	2.26524	2,344,760	8.22	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			618.76000	0.61876	570,950	8.59	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			3,736.89000	3.73689	3,837,810	7.90	0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call			637.69000	0.63769	589,010	8.61	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			1,647.15000	1.64715	1,710,240	8.61	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			656.84000	0.65684	607,280	8.63	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 Intere
R213	On	03/11/2022	Bond Future	10.39	Put		1,618.26000	1.61826	1,680,470	8.63	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		676.44000	0.67644	626,010	8.66	0.00	0	
R213	On	02/02/2023	Bond Future	9.16	Call		189.66000	0.18966	178,310	9.96	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		7,903.48000	7.90348	7,999,860	9.96	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		760.66000	0.76066	727,510	9.61	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		4,213.32000	4.21332	4,287,900	9.61	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		1,004.11000	1.00411	963,790	9.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		3,492.43000	3.49243	3,559,840	9.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		1,017.80000	1.01780	977,100	9.51	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,458.27000	3.45827	3,525,300	9.51	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		1,031.44000	1.03144	990,360	9.51	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,424.10000	3.42410	3,490,750	9.51	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,224.77000	1.22477	1,178,860	9.54	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,046.44000	3.04644	3,108,260	9.54	0.00	0	47
R213	On	02/02/2023	Bond Future	10.43	Call		1,368.35000	1.36835	1,319,150	9.58	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put		2,812.14000	2.81214	2,870,670	9.58	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		6,738.34000	6.73834	6,639,700	11.25	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		362.96000	0.36296	372,050	11.25	0.00	0	97
R213	On	04/05/2023	Bond Future	10.73	Put		2,910.36000	2.91036	2,963,280	9.90	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,295.71000	2.29571	2,237,470	9.91	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		2,886.32000	2.88632	2,938,930	9.91	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		2,317.36000	2.31736	2,258,800	9.91	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		2,862.68000	2.86268	2,914,970	9.91	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,274.44000	2.27444	2,216,510	9.90	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		4,574.93000	4.57493	4,481,500	10.05	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		1,945.92000	1.94592	1,989,830	10.05	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		4,603.34000	4.60334	4,509,650	10.06	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		1,932.43000	1.93243	1,976,080	10.06	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		4,631.81000	4.63181	4,537,860	10.07	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		1,919.04000	1.91904	1,962,430	10.07	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		3,351.07000	3.35107	3,406,860	9.59	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		3,212.65000	3.21265	3,146,260	9.58	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		3,391.49000	3.39149	3,447,800	9.58	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		3,235.18000	3.23518	3,168,530	9.58	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		3,371.40000	3.37140	3,427,450	9.58	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		3,257.44000	3.25744	3,190,530	9.59	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>81,674.85</b>	<b>1</b>	<b>39,38</b>
R214	On	03/11/2022	Bond Future			11.22432	64.82711	11.20549	64.92987	14.72	5,445,477.24	84	25,4

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	02/02/2023			11.34280	65.99150	11.32419	66.09135		15.30	0.00	0	64,50
R214	On	04/05/2023			11.44779	63.94652	11.42838	64.04916		15.90	0.00	0	
R214	On	03/08/2023			11.55073	65.19188	11.52697	65.31574		15.57	0.00	0	
R214	On	02/11/2023			11.66557	63.13844	11.64363	63.25104		15.78	0.00	0	
<b>Total R214 Future</b>											<b>5,445,477.24</b>	<b>84</b>	<b>89,94</b>
R214	On	03/11/2022	11.34	Call			1,795.23000	1.79523	1,721,600	14.41	0.00	0	
R214	On	03/11/2022	11.34	Put			1,066.79000	1.06679	1,095,920	14.41	0.00	0	
R214	On	03/11/2022	11.35	Call			1,827.85000	1.82785	1,753,630	14.43	0.00	0	
R214	On	03/11/2022	11.35	Put			1,045.78000	1.04578	1,074,320	14.43	0.00	0	
R214	On	03/11/2022	11.36	Call			1,860.83000	1.86083	1,786,040	14.45	0.00	0	
R214	On	03/11/2022	11.36	Put			1,025.19000	1.02519	1,053,160	14.45	0.00	0	
R214	On	02/02/2023	11.09	Call			1,852.23000	1.85223	1,800,790	14.64	0.00	0	
R214	On	02/02/2023	11.09	Put			3,130.06000	3.13006	3,178,470	14.64	0.00	0	
R214	On	02/02/2023	11.07	Call			1,803.25000	1.80325	1,752,590	14.61	0.00	0	
R214	On	02/02/2023	11.07	Put			3,192.06000	3.19206	3,241,250	14.61	0.00	0	
R214	On	02/02/2023	11.08	Call			1,827.73000	1.82773	1,776,680	14.62	0.00	0	
R214	On	02/02/2023	11.08	Put			3,161.02000	3.16102	3,209,820	14.62	0.00	0	
R214	On	04/05/2023	11.37	Put			3,307.55000	3.30755	3,351,510	15.37	0.00	0	
R214	On	04/05/2023	11.38	Call			3,024.51000	3.02451	2,965,550	15.38	0.00	0	
R214	On	04/05/2023	11.38	Put			3,281.48000	3.28148	3,325,160	15.38	0.00	0	
R214	On	04/05/2023	11.36	Call			2,970.12000	2.97012	2,911,730	15.36	0.00	0	
R214	On	04/05/2023	11.36	Put			3,333.80000	3.33380	3,378,050	15.36	0.00	0	
R214	On	04/05/2023	11.37	Call			2,997.26000	2.99726	2,938,580	15.37	0.00	0	
R214	On	03/08/2023	12.15	Call			5,620.46000	5.62046	5,533,970	16.09	0.00	0	
R214	On	03/08/2023	12.15	Put			2,494.72000	2.49472	2,532,090	16.09	0.00	0	
R214	On	03/08/2023	12.16	Call			5,652.45000	5.65245	5,565,750	16.11	0.00	0	
R214	On	03/08/2023	12.16	Put			2,478.55000	2.47855	2,515,710	16.11	0.00	0	
R214	On	03/08/2023	12.14	Call			5,588.73000	5.58873	5,502,460	16.08	0.00	0	
R214	On	03/08/2023	12.14	Put			2,511.22000	2.51122	2,548,810	16.08	0.00	0	
R214	On	02/11/2023	11.45	Put			4,652.78000	4.65278	4,705,120	15.23	0.00	0	
R214	On	02/11/2023	11.46	Call			3,669.77000	3.66977	3,609,280	15.23	0.00	0	
R214	On	02/11/2023	11.46	Put			4,624.66000	4.62466	4,676,770	15.23	0.00	0	
R214	On	02/11/2023	11.47	Call			3,694.39000	3.69439	3,633,660	15.24	0.00	0	
R214	On	02/11/2023	11.47	Put			4,596.69000	4.59669	4,648,560	15.24	0.00	0	
R214	On	02/11/2023	11.45	Call			3,645.24000	3.64524	3,584,980	15.23	0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>											<b>5,445,477.24</b>	<b>84</b>	<b>89,94</b>
<b>Total for Bond</b>											<b>2,151,095,505.43</b>	<b>24,756</b>	<b>1,494,41</b>
ES23	On	25/01/2023			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 ES23 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES23A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>										<b>0.00</b>	<b>0</b>	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES26 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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>	

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 I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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			837.05000	837.05000	838.56700	838.56700				0.00	0	88
GOVI On 02/02/2023 GOVI			852.06400	852.06400	853.54800	853.54800				0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/05/2023	GOVI		868.19900	868.19900	869.72000	869.72000			0.00	0	
GOVI	On	03/08/2023	GOVI		885.08100	885.08100	886.88400	886.88400			0.00	0	
GOVI	On	02/11/2023	GOVI		901.95700	901.95700	903.61500	903.61500			0.00	0	
<b>Total GOVI Future</b>											<b>0.00</b>	<b>0</b>	<b>88</b>
GOVI	On	03/11/2022	GOVI	820.41	Call		181,570.00000	18.15700	166,400,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call		181,470.00000	18.14700	166,300,000		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		181,370.00000	18.13700	166,200,000		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		27,080.00000	2.70800	12,240,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call		27,280.00000	2.72800	12,440,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		27,180.00000	2.71800	12,340,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		0.00000	0.00000	0,000		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		168,400.00000	16.84000	153,190,000		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		168,600.00000	16.86000	153,390,000		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		168,500.00000	16.85000	153,290,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call		496,640.00000	49.66400	478,610,000		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		496,540.00000	49.65400	478,510,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call		496,740.00000	49.67400	478,710,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	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		178,050.00000	17.80500	161,470,000		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		177,950.00000	17.79500	161,370,000		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		178,150.00000	17.81500	161,570,000		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>88</b>
<b>Total for GOVI</b>											<b>0.00</b>	<b>0</b>	<b>88</b>
AL37	On	03/11/2022	Index Future		833.05500	833.05500	835.77200	835.77200			0.00	0	
AL37	On	02/02/2023	Index Future		847.99700	847.99700	850.70300	850.70300			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	04/05/2023	Index Future			864.05500	864.05500	866.82100	866.82100			0.00	0	
AL37	On	03/08/2023	Index Future			880.85600	880.85600	883.92800	883.92800			0.00	0	
AL37	On	02/11/2023	Index Future			897.65200	897.65200	900.60300	900.60300			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			965.26900	965.26900	966.74600	966.74600			0.00	0	
AL7T	On	02/02/2023	Index Future			982.58300	982.58300	984.01600	984.01600			0.00	0	
AL7T	On	04/05/2023	Index Future			1,001.18900	1,001.18900	1,002.66100	1,002.66100			0.00	0	
AL7T	On	03/08/2023	Index Future			1,020.65700	1,020.65700	1,022.44800	1,022.44800			0.00	0	
AL7T	On	02/11/2023	Index Future			1,040.11800	1,040.11800	1,041.73600	1,041.73600			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			848.83000	848.83000	850.37600	850.37600			0.00	0	13
ALBI	On	02/02/2023	Index Future			864.05500	864.05500	865.56800	865.56800			0.00	0	
ALBI	On	04/05/2023	Index Future			880.41700	880.41700	881.96800	881.96800			0.00	0	
ALBI	On	03/08/2023	Index Future			897.53600	897.53600	899.37400	899.37400			0.00	0	
ALBI	On	02/11/2023	Index Future			914.65000	914.65000	916.34000	916.34000			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			326.31800	326.31800	326.14700	326.14700			0.00	0	70
IGOV	On	02/02/2023	Index Future			332.25100	332.25100	332.05300	332.05300			0.00	0	
IGOV	On	04/05/2023	Index Future			338.62100	338.62100	338.42300	338.42300			0.00	0	
IGOV	On	03/08/2023	Index Future			345.28200	345.28200	345.17800	345.17800			0.00	0	
IGOV	On	02/11/2023	Index Future			351.94000	351.94000	351.76500	351.76500			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			5.82500	94.17500	5.82500	94.17500			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			6.55500	93.44500	6.50500	93.49500			0.00	0	
JIBAR f	On	16/11/2022	Jibar Future			6.64000	93.36000	6.59000	93.41000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			7.25500	92.74500	7.20500	92.79500			0.00	0	6
JIBAR f	On	18/01/2023	Jibar Future			7.32000	92.68000	7.28000	92.72000			0.00	0	
JIBAR f	On	15/02/2023	Jibar Future			7.71000	92.29000	7.65000	92.35000			0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			7.78000	92.22000	7.73000	92.27000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			8.07500	91.92500	8.02500	91.97500			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.12500	91.87500	8.07500	91.92500			0.00	0	7
JIBAR f	On	20/12/2023	Jibar Future			8.12000	91.88000	8.08000	91.92000			0.00	0	27
JIBAR f	On	20/03/2024	Jibar Future			8.11000	91.89000	8.07000	91.93000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR F On 19/06/2024 Jibar Future			8.08500	91.91500	8.04500	91.95500				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>2,151,095,505.43</b>	<b>24,756</b>	<b>1,496,55</b>
ABCPI3 On 07/12/2023 Spot Bond			1.90800	330.92819	1.90800	330.79397				0.00	0	
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.03702				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	101.58155				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			9.80000	101.56316	9.80000	101.53662				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			11.71000	89.16488	11.71000	89.13716				0.00	0	
<b>Total ABF005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF005</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.30507				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	99.92043				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	100.85243				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	102.27453				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	101.65681				0.00	0	
<b>Total ABFN22 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 ABFN22</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.75467				0.00	0	
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.88284				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.43672				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	100.78455				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	100.98075				0.00	0	
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.20415				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	100.82610				0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.19915				0.00	0	9,100,000,00
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,100,000,00</b>
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	<b>9,100,000,00</b>
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.99970				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	101.35415				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	101.91822				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	99.98390				0.00	10,000,000,000	2,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>2,500,000,000</b>
<b>Total For ABFN39</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>2,500,000,000</b>
ABFN40 On 16/09/2024 Spot Bond					0.00000	100.14647				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>	
ABFN41 On 16/09/2026 Spot Bond					0.00000	99.98162				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN42 On 16/09/2029 Spot Bond					0.00000	99.61396				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>	
ABFN43 On 14/10/2022 Spot Bond					0.00000	101.02602				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>	
ABFN44 On 14/10/2024 Spot Bond					0.00000	101.05000				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>	
ABFN45 On 14/10/2026 Spot Bond					0.00000	101.06717				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>	
ABFN46 On 24/06/2025 Spot Bond					0.00000	99.79450				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>	
ABFN47 On 24/08/2023 Spot Bond					0.00000	100.48861				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>	
ABFN48 On 24/08/2025 Spot Bond					0.00000	100.40730				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>	
ABFN49 On 30/03/2024 Spot Bond					0.00000	101.30985				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>	
ABFN50 On 30/03/2026 Spot Bond					0.00000	101.11564				0.00	0	
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	

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 30/03/2028 Spot Bond					0.00000	101.22016				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	101.20825				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>	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.59052				0.00	0	200,000,00
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For ABFN53</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.60555				0.00	0	
<b>Total ABFN54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN54</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.61812				0.00	0	
<b>Total ABFN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN55</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.32946				0.00	120,000,000	60,000,00
<b>Total ABGN01 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,00</b>
<b>Total For ABGN01</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,00</b>
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.57196				0.00	0	
<b>Total ABGN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN02</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.40593				0.00	0	
<b>Total ABGN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN03</b>										<b>0.00</b>	<b>0</b>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.74483				0.00	0	200,000,00
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.37602				0.00	0	
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.25556				0.00	0	
<b>Total ABJ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ03</b>										<b>0.00</b>	<b>0</b>	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.62464				0.00	0	
<b>Total ABJ04 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 ABJ04</b>									<b>0.00</b>	<b>0</b>	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.66652			0.00	0	
<b>Total ABJ05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABJ05</b>									<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			6.55000	6.55000	6.55000	154.50264		7,860,000,000,000.00	1,200,000,000	600,000,000	
<b>Total ABKI04 SPOT</b>								<b>7,860,000,000,000.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>	
<b>Total For ABKI04</b>								<b>7,860,000,000,000.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>	
ABKI04 On 13/03/2024 Spot Bond			100.00000	46.56055	100.00000	46.43995		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			2.28000	2.28000	2.28000	165.12027		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			3.22000	3.22000	3.22000	223.34848		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			4.73000	4.73000	4.73000	237.89682		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			8.57000	8.57000	8.57000	99.97826		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			8.71500	8.71500	8.71500	108.68608		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			7.10000	103.75231	7.10000	103.73234		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			8.40500	109.00493	8.40500	108.98054		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			9.12500	109.77258	9.12500	109.74597		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			7.54000	101.97088	7.54000	106.85950		0.00	0		



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 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			9.15000	98.97148	9.15000	98.94702				0.00	0	380,000,00
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>380,000,00</b>
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	<b>380,000,00</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.49769	100.00000	12.46972				0.00	0	
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABSI2 On 07/12/2023 Spot Bond			2.03000	330.45466	2.03000	330.31950				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			11.59000	11.59000	11.59000	100.89976				0.00	0	
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.89040				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	99.89311				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	99.89320				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	99.89373				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	99.89373				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	99.89148				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	99.89148				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ACL203 On 30/01/2023 Spot Bond					0.00000	190.56110			0.00	0	
<b>Total ACL203 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ACL203</b>									<b>0.00</b>	<b>0</b>	
ACL204 On 14/02/2023 Spot Bond					0.00000	192.84989			0.00	0	
<b>Total ACL204 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ACL204</b>									<b>0.00</b>	<b>0</b>	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.89804			0.00	0	
<b>Total ACL217 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>									<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.39115			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	100.50418			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	100.71318			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	101.45811			0.00	0	
<b>Total AGL01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>									<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.47801			0.00	0	
<b>Total AGL02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AGL02</b>									<b>0.00</b>	<b>0</b>	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.45385			0.00	0	360,000,00
<b>Total AGL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>360,000,00</b>
<b>Total For AGL03</b>									<b>0.00</b>	<b>0</b>	<b>360,000,00</b>
AGLG0 On 16/09/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			230,000,000,000,000.00	292,300,000,000	192,300,000,00
<b>Total AGLG01 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>292,300,000,000</b>	<b>192,300,000,00</b>
<b>Total For AGLG01</b>									<b>10,000,000,000,000.00</b>	<b>292,300,000,000</b>	<b>192,300,000,00</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	104.71153			0.00	0	500,500,00
<b>Total AGT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,500,00</b>
<b>Total For AGT01</b>									<b>0.00</b>	<b>0</b>	<b>500,500,00</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	104.56018			0.00	0	69,500,00
<b>Total AGT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>69,500,00</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 AGT02</b>									<b>0.00</b>	<b>0</b>	<b>69,500,00</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	103.63343			0.00	0	
<b>Total AGT03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AGT03</b>									<b>0.00</b>	<b>0</b>	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.24154			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>	
AH2A1' On 18/07/2024 Spot Bond					0.00000	101.01205			0.00	0	
<b>Total AH2A11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AH2A11</b>									<b>0.00</b>	<b>0</b>	
AH2A2' On 18/07/2026 Spot Bond					0.00000	101.04400			0.00	160,000,000	80,000,00
<b>Total AH2A21 SPOT</b>									<b>0.00</b>	<b>160,000,000</b>	<b>80,000,00</b>
<b>Total For AH2A21</b>									<b>0.00</b>	<b>160,000,000</b>	<b>80,000,00</b>
AH2A3' On 18/07/2026 Spot Bond			9.01500	97.15015	9.01500	97.12688			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	101.09216			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	101.25260			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	101.45295			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	100.92769			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	100.48759			0.00	214,600,000	98,200,00
<b>Total AHF5A2 SPOT</b>									<b>0.00</b>	<b>214,600,000</b>	<b>98,200,00</b>
<b>Total For AHF5A2</b>									<b>0.00</b>	<b>214,600,000</b>	<b>98,200,00</b>
AHF5A' On 21/08/2023 Spot Bond			9.09500	101.35259	9.09500	101.32809			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	100.46486			0.00	0	

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 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	100.50706				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	100.53301				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.06318				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.01710				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	100.46675				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	100.50695				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	100.53287				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	100.71381				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	100.60871				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	100.68543				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	100.51990				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.51018				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	100.54581				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	100.53350				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.19715				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	100.73310				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			9.26000	105.83841	9.26000	105.81224				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			9.81000	101.88010	9.81000	101.85359				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			12.57000	90.50290	12.57000	90.47292				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			5.40000	200.38200	5.40000	200.28198				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>	
APF07 On 25/06/2023 Spot Bond					0.00000	99.77457				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	101.11165				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>	
APF14 On 22/09/2023 Spot Bond					0.00000	99.83082				0.00	0	
<b>Total APF14 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 APF14</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	100.93339				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	100.57084				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			5.08000	252.92572	5.08000	252.80160				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			5.69000	218.55857	5.69000	218.44777				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			4.09000	213.88783	4.09000	213.78850				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			5.07500	116.71814	5.07500	116.66095				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	103.86409				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>	
ASN26 On 20/06/2023 Spot Bond					0.00000	99.88486				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	99.90214				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	100.65554				0.00	204,200,000	33,800,000
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>204,200,000</b>	<b>33,800,000</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>204,200,000</b>	<b>33,800,000</b>
ASN27 On 20/08/2048 Spot Bond					0.00000	100.51483				0.00	148,900,000	30,700,000
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>148,900,000</b>	<b>30,700,000</b>
<b>Total For ASN279</b>										<b>0.00</b>	<b>148,900,000</b>	<b>30,700,000</b>
ASN28 On 21/08/2023 Spot Bond					0.00000	100.50576				0.00	0	

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 ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.04082				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>	
ASN286 On 26/09/2023 Spot Bond					0.00000	99.77685				0.00	109,100,000	20,500,000
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>109,100,000</b>	<b>20,500,000</b>
<b>Total For ASN291</b>										<b>0.00</b>	<b>109,100,000</b>	<b>20,500,000</b>
ASN291 On 20/12/2023 Spot Bond					0.00000	99.89885				0.00	0	900,000,000
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
ASN300 On 20/12/2023 Spot Bond					0.00000	100.45106				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>	
ASN310 On 31/03/2029 Spot Bond			4.24500	4.24500	4.24500	115.93754				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>	
ASN318 On 28/02/2033 Spot Bond			5.20400	5.20400	5.20400	103.85181				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>	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.04541				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>	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.05297				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>	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.77164				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>	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.41894				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>	
ASN335 On 31/01/2038 Spot Bond			5.18500	115.16977	5.18500	115.11300				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN34 On 20/06/2024 Spot Bond					0.00000	99.89745				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	99.50105				0.00	8,800,000	2,200,00
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>8,800,000</b>	<b>2,200,00</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>8,800,000</b>	<b>2,200,00</b>
ASN35 On 20/06/2024 Spot Bond					0.00000	100.04401				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	99.90081				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	99.90081				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.33631				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.06118				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.06457				0.00	0	700,000,00
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
ASN37 On 20/12/2024 Spot Bond					0.00000	100.50819				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	101.99168				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.00014				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.00014				0.00	0	
<b>Total ASN384 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 ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.05918				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>	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.24667				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>	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.47453				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>	
ASN395 On 17/12/2025 Spot Bond					0.00000	99.92182				0.00	245,300,000	44,700,000
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>245,300,000</b>	<b>44,700,000</b>
<b>Total For ASN399</b>										<b>0.00</b>	<b>245,300,000</b>	<b>44,700,000</b>
ASN399 On 20/12/2024 Spot Bond					0.00000	99.90211				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>	
ASN409 On 20/12/2024 Spot Bond					0.00000	99.88864				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>	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.20383				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>	
ASN419 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>	
ASN420 On 20/12/2024 Spot Bond					0.00000	102.98759				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>	
ASN421 On 22/06/2023 Spot Bond					0.00000	99.86939				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>	
ASN449 On 23/06/2025 Spot Bond					0.00000	99.86602				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN450 On 01/07/2023 Spot Bond					0.00000	99.85849				0.00	0	

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 ASN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN453</b>										<b>0.00</b>	<b>0</b>	
ASN453 On 20/03/2023 Spot Bond					0.00000	100.21199				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>	
ASN458 On 21/12/2026 Spot Bond					0.00000	103.09792				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>	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.99794				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>	
ASN460 On 17/07/2023 Spot Bond					0.00000	101.00598				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>	
ASN461 On 31/01/2023 Spot Bond			9.55500	9.55500	9.55500	101.04710				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>	
ASN469 On 31/08/2024 Spot Bond			11.05500	11.05500	11.05500	100.18297				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>	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.91697				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>	
ASN471 On 31/07/2023 Spot Bond					0.00000	101.03095				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>	
ASN472 On 17/08/2025 Spot Bond					0.00000	100.55852				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>	
ASN479 On 20/06/2025 Spot Bond					0.00000	100.00337				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>	
ASN480 On 25/08/2025 Spot Bond					0.00000	118.15300				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>	

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 28/02/2025 Spot Bond			10.84000	10.84000	10.84000	99.98705				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	100.51034				0.00	0	
<b>Total ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN49( On 15/09/2025 Spot Bond					0.00000	100.01765				0.00	0	
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN49( On 15/09/2025 Spot Bond					0.00000	100.01765				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	99.90822				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			10.41000	97.35477	10.41000	97.32778				0.00	0	
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	
ASN50( On 21/12/2026 Spot Bond			9.59000	97.08065	9.59000	97.05581				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			10.14000	95.92276	10.14000	95.89683				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			10.14000	95.92276	10.14000	95.89683				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	101.14305	9.10000	101.11859				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	101.38315	11.05000	101.35352				0.00	0	
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN53( On 31/07/2024 Spot Bond			11.00000	101.37701	11.00000	101.34752				0.00	0	
<b>Total ASN530 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 ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.31559	10.50000	101.28743				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	101.31559	10.50000	101.28743				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	101.49787				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	100.94250				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	100.47337				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			10.75000	101.20573	10.75000	101.17694				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			10.84000	100.45490	10.84000	100.82180				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			10.70000	101.13454	10.70000	101.10590				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	102.38877				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	101.14257				0.00	0	
<b>Total ASN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN568</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.21271				0.00	0	
<b>Total ASN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN569</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.88521				0.00	0	

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 ASN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN575</b>										<b>0.00</b>	<b>0</b>	
ASN575 On 20/12/2022 Spot Bond					0.00000	99.90490				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>	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.08081				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>	
ASN580 On 14/11/2022 Spot Bond					0.00000	101.01283				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>	
ASN583 On 18/03/2024 Spot Bond					0.00000	99.81841				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>	
ASN587 On 31/01/2023 Spot Bond			9.38000	101.05224	9.38000	101.02716				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>	
ASN595 On 11/04/2023 Spot Bond					0.00000	101.16220				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>	
ASN596 On 17/04/2023 Spot Bond					0.00000	101.14377				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>	
ASN597 On 24/04/2023 Spot Bond					0.00000	101.05851				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>	
ASN600 On 23/04/2026 Spot Bond					0.00000	101.09464				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	100.41989				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>	
ASN602 On 31/01/2030 Spot Bond					0.00000	99.97475				0.00	0	200,000,00
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</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
ASN610 On 31/01/2030 Spot Bond					0.00000	101.09485				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	101.81873				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	100.88615				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	99.87511				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	100.48019				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	100.90472				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	99.88045				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	100.38613				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	101.42412				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	99.89006				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	99.88084				0.00	0	
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN635 On 05/06/2023 Spot Bond					0.00000	100.23623				0.00	0	
<b>Total ASN635 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 ASN635</b>										<b>0.00</b>	<b>0</b>	
ASN64 On 06/05/2024 Spot Bond					0.00000	101.04910				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.02249				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	101.25952				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	101.70396				0.00	0	
<b>Total ASN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN658</b>										<b>0.00</b>	<b>0</b>	
ASN66 On 27/02/2023 Spot Bond					0.00000	100.36815				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	100.60849				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	101.45601				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	101.54103				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	99.88504				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	99.88098				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	100.38673				0.00	0	
<b>Total ASN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN683</b>										<b>0.00</b>	<b>0</b>	
ASN68 On 22/06/2026 Spot Bond					0.00000	99.75730				0.00	0	

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 ASN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN684</b>										<b>0.00</b>	<b>0</b>	
ASN684: On 31/03/2032 Spot Bond					0.00000	101.68025				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>	
ASN685: On 31/01/2030 Spot Bond					0.00000	100.99482				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>	
ASN692: On 31/07/2026 Spot Bond					0.00000	101.05007				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>	
ASN693: On 31/01/2030 Spot Bond					0.00000	101.33330				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>	
ASN694: On 31/01/2030 Spot Bond					0.00000	101.02799				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>	
ASN695: On 20/06/2026 Spot Bond					0.00000	99.89452				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>	
ASN700: On 20/06/2026 Spot Bond					0.00000	99.89384				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>	
ASN702: On 20/06/2024 Spot Bond					0.00000	100.39017				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>	
ASN703: On 09/11/2026 Spot Bond					0.00000	100.78699				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>	
ASN707: On 04/05/2024 Spot Bond					0.00000	100.96568				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>	
ASN713: On 19/08/2023 Spot Bond					0.00000	100.64474				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN715 On 31/03/2032 Spot Bond					0.00000	101.72498				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>	
ASN716 On 15/09/2033 Spot Bond					0.00000	99.99943				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>	
ASN717 On 30/09/2022 Spot Bond					0.00000	101.19105				0.00	0	
<b>Total ASN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN717</b>										<b>0.00</b>	<b>0</b>	
ASN718 On 30/09/2024 Spot Bond					0.00000	101.30461				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>	
ASN721 On 12/06/2024 Spot Bond					0.00000	100.01882				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>	
ASN724 On 15/10/2022 Spot Bond					0.00000	101.13162				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>	
ASN733 On 05/06/2023 Spot Bond					0.00000	100.22276				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>	
ASN735 On 31/07/2026 Spot Bond					0.00000	101.02201				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>	
ASN736 On 28/02/2026 Spot Bond					0.00000	100.35769				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>	
ASN737 On 31/03/2026 Spot Bond					0.00000	101.71890				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>	
ASN742 On 20/06/2026 Spot Bond					0.00000	99.89790				0.00	0	
<b>Total ASN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN742</b>										<b>0.00</b>	<b>0</b>	
ASN746 On 20/06/2026 Spot Bond					0.00000	99.89655				0.00	0	
<b>Total ASN746 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 ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 25/11/2024 Spot Bond					0.00000	95.90154				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	100.97904				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	99.83883				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	99.84621				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			9.84384	9.84384	9.84384	104.67709				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	99.99958				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	101.25132				0.00	0	
<b>Total ASN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN796</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.08270				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	100.97297				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	100.97421				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	100.00000				0.00	0	
<b>Total ASN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN807</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 21/12/2026 Spot Bond					0.00000	99.88806				0.00	0	

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 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	101.53357				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	101.39621				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>	
ASN820 On 08/04/2025 Spot Bond					0.00000	101.18420				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>	
ASN821 On 08/04/2025 Spot Bond					0.00000	101.73780				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>	
ASN822 On 31/01/2037 Spot Bond					0.00000	101.83037				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>	
ASN823 On 08/04/2025 Spot Bond					0.00000	101.25197				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>	
ASN824 On 08/04/2025 Spot Bond					0.00000	101.48830				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>	
ASN825 On 08/04/2025 Spot Bond					0.00000	101.48456				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>	
ASN826 On 14/04/2027 Spot Bond					0.00000	101.37090				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>	
ASN831 On 14/04/2027 Spot Bond					0.00000	101.19079				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>	
ASN832 On 14/04/2027 Spot Bond					0.00000	101.19079				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN834 On 31/01/2025 Spot Bond					0.00000	101.08281				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>	
ASN837 On 20/06/2026 Spot Bond					0.00000	99.96091				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>	
ASN838 On 21/04/2027 Spot Bond					0.00000	101.00732				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>	
ASN839 On 21/04/2027 Spot Bond					0.00000	100.99970				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>	
ASN840 On 21/04/2027 Spot Bond					0.00000	100.99970				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>	
ASN841 On 22/04/2027 Spot Bond					0.00000	101.19314				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>	
ASN842 On 25/04/2042 Spot Bond					0.00000	102.28294				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>	
ASN843 On 26/10/2022 Spot Bond					0.00000	100.93377				0.00	0	
<b>Total ASN843 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN843</b>										<b>0.00</b>	<b>0</b>	
ASN844 On 26/10/2022 Spot Bond					0.00000	100.94065				0.00	0	
<b>Total ASN844 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN844</b>										<b>0.00</b>	<b>0</b>	
ASN845 On 26/10/2022 Spot Bond					0.00000	100.96129				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>	
ASN846 On 29/04/2025 Spot Bond					0.00000	101.13517				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>	
ASN847 On 29/04/2025 Spot Bond					0.00000	101.12866				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>	

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 ASN849</b>										<b>0.00</b>	<b>0</b>	
ASN85 On 20/06/2027 Spot Bond					0.00000	99.89799				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	99.89543				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	100.35776				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	101.17669				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	101.03098				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	102.17424				0.00	0	
<b>Total ASN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN862</b>										<b>0.00</b>	<b>0</b>	
ASN86 On 31/07/2026 Spot Bond					0.00000	101.56878				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	100.12917				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	100.12917				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	100.11229				0.00	0	
<b>Total ASN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN866</b>										<b>0.00</b>	<b>0</b>	
ASN86 On 14/06/2027 Spot Bond					0.00000	100.01977				0.00	0	

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 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	100.01977				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	101.99164				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	101.50603				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	99.88242				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	101.33836				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	99.88044				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	99.88179				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	100.96067				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	100.13518				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	101.25648				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>	
ASN886 On 29/06/2028 Spot Bond					0.00000	101.35692				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN88 On 15/09/2028 Spot Bond					0.00000	99.99974				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>	
ASN88 On 31/01/2024 Spot Bond			11.29000	103.28610	11.29000	101.81878				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>	
ASN90 On 20/06/2027 Spot Bond					0.00000	99.88313				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>	
ASN90 On 31/01/2030 Spot Bond					0.00000	100.63691				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>	
ASN90 On 20/06/2026 Spot Bond					0.00000	99.89926				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>	
ASN91 On 31/07/2027 Spot Bond					0.00000	100.20061				0.00	0	
<b>Total ASN913 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN913</b>										<b>0.00</b>	<b>0</b>	
ASN91 On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
<b>Total ASN915 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For ASN915</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
ASN91 On 31/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN916 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN916</b>										<b>0.00</b>	<b>0</b>	
ASN91 On 31/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN917 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN917</b>										<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.47142				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	100.92621				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	101.30890				0.00	0	
<b>Total BAW31 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 BAW31</b>									<b>0.00</b>	<b>0</b>	
BAW33 On 13/10/2023 Spot Bond			7.30000	101.44702	7.30000	101.42715			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	102.31861			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	101.29182			0.00	0	
<b>Total BAW36 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAW36</b>									<b>0.00</b>	<b>0</b>	
BAW37 On 12/07/2025 Spot Bond					0.00000	101.11777			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	101.34586			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	100.46856			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	100.48014			0.00	0	310,000,00
<b>Total BAWGL2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>310,000,00</b>
<b>Total For BAWGL2</b>									<b>0.00</b>	<b>0</b>	<b>310,000,00</b>
BAYA7 On 31/03/2026 Spot Bond			12.20000	12.20000	12.20000	105.52099			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>	
BAYA7 On 01/07/2024 Spot Bond					0.00000	100.41382			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>	
BAYA7 On 30/09/2022 Spot Bond					0.00000	101.52548			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>	
BAYA7 On 31/03/2023 Spot Bond					0.00000	102.11215			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>	
BAYA7 On 31/03/2023 Spot Bond					0.00000	102.47590			0.00	0	



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 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	101.25937				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	102.23845				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	101.98085				0.00	0	
<b>Total BAYA84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA84</b>										<b>0.00</b>	<b>0</b>	
BAYA86 On 31/12/2023 Spot Bond					0.00000	102.08596				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>	
BAYA88 On 31/03/2023 Spot Bond					0.00000	102.01820				0.00	0	
<b>Total BAYA86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	102.22563				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>	
BAYA89 On 31/03/2024 Spot Bond					0.00000	104.72722				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>	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.19895				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>	
BAYA92 On 30/06/2024 Spot Bond					0.00000	102.17763				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>	
BAYA94 On 30/06/2023 Spot Bond					0.00000	101.92944				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>	
BAYA96 On 30/09/2024 Spot Bond					0.00000	101.98146				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.92895				0.00	0	
<b>Total BAYA93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA93</b>										<b>0.00</b>	<b>0</b>	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.80726				0.00	0	200,000,00
<b>Total BAYA94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For BAYA94</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.90809				0.00	0	
<b>Total BAYA95 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA95</b>										<b>0.00</b>	<b>0</b>	
BAYA96 On 30/09/2022 Spot Bond					0.00000	101.98180				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	102.08707				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	102.08619				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	102.34854				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	102.58043				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	102.40137				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	102.34943				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	102.37151				0.00	0	
<b>Total BAYB19 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 BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYB21 On 30/06/2023 Spot Bond					0.00000	102.67650				0.00	0	
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	
BAYB20 On 30/09/2024 Spot Bond					0.00000	102.34890				0.00	0	
<b>Total BAYB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB21</b>										<b>0.00</b>	<b>0</b>	
BAYB21 On 30/06/2025 Spot Bond					0.00000	102.32815				0.00	0	
<b>Total BAYB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB22</b>										<b>0.00</b>	<b>0</b>	
BAYB22 On 30/09/2023 Spot Bond					0.00000	102.34854				0.00	0	
<b>Total BAYB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB23</b>										<b>0.00</b>	<b>0</b>	
BD0302 On 18/04/2028 Spot Bond			9.14500	9.14500	9.14500	98.90510				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.95634				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.41573				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	100.15087				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>	
BDX35 On 16/06/2026 Spot Bond					0.00000	99.97646				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	98.64512				0.00	0	
<b>Total BDX36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX36</b>										<b>0.00</b>	<b>0</b>	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.33850				0.00	0	
<b>Total BDX37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX37</b>										<b>0.00</b>	<b>0</b>	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.62543				0.00	0	

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 BDX39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX39</b>										<b>0.00</b>	<b>0</b>	
BDX40 On 16/09/2033 Spot Bond					0.00000	81.82524				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>	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.03197				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	101.77638				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	104.79725				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>	
BID10 On 15/11/2023 Spot Bond					0.00000	101.08497				0.00	0	
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			8.00000	104.95791	8.00000	104.93554				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	100.50233				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	100.91018				0.00	0	
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	101.33034				0.00	80,000,000	40,000,000
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For BID15</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
BID16 On 24/06/2025 Spot Bond					0.00000	99.80114				0.00	1,200,000,000	600,000,000
<b>Total BID16 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For BID16</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
BID17 On 24/06/2027 Spot Bond					0.00000	99.79553				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.11526				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	101.34313				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	97.71700				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	88.92100				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	60.65000				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	44.09000				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	0.00000				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 10/11/2022 Spot Bond					0.00000	100.64356				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	101.39742				0.00	0	
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.57020				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	100.52604				0.00	0	
<b>Total BPPF20 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 BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.58688				0.00	3,300,000,000	1,100,000,000
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>3,300,000,000</b>	<b>1,100,000,000</b>
<b>Total For BPPF21</b>										<b>0.00</b>	<b>3,300,000,000</b>	<b>1,100,000,000</b>
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.47096				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	101.29253				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	100.84167				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	100.86500				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 24/08/2024 Spot Bond					0.00000	100.65374				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	100.78916				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	101.47721				0.00	0	
<b>Total BWZJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ24</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.17009				0.00	40,000,000	20,000,000
<b>Total BWZJ25 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For BWZJ25</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
CBL29: On 30/04/2024 Spot Bond					0.00000	100.74381				0.00	0	50,000,000
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
CBL30: On 02/11/2024 Spot Bond					0.00000	100.64368				0.00	0	

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 CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	
CCT01 On 23/06/2023 Spot Bond			8.64000	105.74629	8.64000	105.72185				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			8.94000	107.23364	8.94000	107.20802				0.00	0	
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	
CCT03 On 15/03/2025 Spot Bond			9.49000	103.66729	9.49000	103.64074				0.00	0	
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	
CCT04 On 17/07/2027 Spot Bond			11.03000	11.03000	11.03000	99.75043				0.00	0	
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.20280				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	100.44806				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	100.47292				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	101.41808				0.00	0	
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.48831				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	101.92508				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	102.53328	4.77000	105.85800				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN317 On 20/03/2023 Spot Bond					0.00000	102.67200				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	99.80629				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			9.01500	102.01171	9.01500	101.98727				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	105.79137	8.70700	110.74100				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.01065				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	102.82488				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			11.13000	99.10180	11.13000	99.07264				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	110.14925	6.50000	108.78700				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.13800				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>	
CLN394 On 20/09/2022 Spot Bond					0.00000	99.89883				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.67705				0.00	0	
<b>Total CLN398 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 CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.67285				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			4.98000	155.32342	4.98000	155.24772				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN454 On 31/01/2025 Spot Bond			5.42000	153.78508	5.42000	153.70834				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.64829				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>	
CLN496 On 04/09/2024 Spot Bond			8.66000	102.82787	8.66000	102.80379				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.67080				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN501 On 11/10/2022 Spot Bond					0.00000	101.30394				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>	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.36675				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.97827				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.18154				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN507 On 20/12/2022 Spot Bond					0.00000	99.92267				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.37096				0.00	0	

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 CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 14/11/2022 Spot Bond					0.00000	99.79120				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			10.12000	99.97228	10.12000	100.00000				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 30/10/2022 Spot Bond			10.17000	103.73326	10.17000	103.70471				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.47623				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.01644				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.35301				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN524 On 09/03/2023 Spot Bond				100.00000	0.00000	100.11624				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>	
CLN526 On 24/04/2023 Spot Bond					0.00000	101.41098				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>	
CLN528 On 26/04/2023 Spot Bond					0.00000	101.24016				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	101.27018				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	100.51454				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 On 12/03/2023 Spot Bond					0.00000	100.01644				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>	
CLN53 On 20/06/2023 Spot Bond					0.00000	99.89221				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>	
CLN53 On 18/07/2025 Spot Bond					0.00000	101.14054				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>	
CLN53 On 18/07/2025 Spot Bond			10.37000	101.61075	10.37000	101.58284				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>	
CLN53 On 18/07/2023 Spot Bond					0.00000	100.61852				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>	
CLN53 On 25/01/2023 Spot Bond					0.00000	101.09274				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>	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.27892				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>	
CLN54 On 20/12/2023 Spot Bond					0.00000	151.14400				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.50519				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>	
CLN54 On 21/08/2026 Spot Bond			9.84000	101.26851	9.84000	101.24208				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>	
CLN54 On 29/03/2025 Spot Bond			9.89000	105.06635	9.89000	105.03879				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>	
CLN54 On 12/11/2025 Spot Bond			9.98000	103.95689	9.98000	103.92939				0.00	0	
<b>Total CLN548 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 CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 18/04/2028 Spot Bond					0.00000	310.36549				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>	
CLN55 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>	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.68982				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>	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.71434				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>	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.47543				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>	
CLN55 On 17/01/2024 Spot Bond					0.00000	101.39925				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>	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	128.84900				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.76042				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			10.34000	102.97792	10.34000	102.97636				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			9.84000	104.33033	9.84000	104.30311				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 08/02/2024 Spot Bond					0.00000	101.07528				0.00	0	

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 CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.59828				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.86642				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	100.21440				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	100.72730				0.00	0	700,000,00
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
CLN568 On 12/11/2025 Spot Bond			10.07000	103.17969	10.07000	103.15215				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	100.74191				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	100.73014				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>	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.00004				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 20/06/2024 Spot Bond					0.00000	99.88402				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.10016				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.45403				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN58 On 10/05/2024 Spot Bond					0.00000	100.76127				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>	
CLN58 On 16/09/2025 Spot Bond					0.00000	99.97673				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>	
CLN58 On 18/04/2024 Spot Bond					0.00000	101.11243				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>	
CLN58 On 31/05/2024 Spot Bond					0.00000	100.59136				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 16/09/2025 Spot Bond					0.00000	102.29844				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>	
CLN58 On 10/06/2026 Spot Bond					0.00000	103.63039				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>	
CLN58 On 18/06/2024 Spot Bond					0.00000	99.91978				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>	
CLN59 On 16/09/2025 Spot Bond					0.00000	101.91189				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN59 On 05/12/2026 Spot Bond					0.00000	101.69900				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN59 On 05/12/2026 Spot Bond			3.40000	157.89717	3.40000	126.77899				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>	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.64671				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>	
CLN59 On 27/06/2024 Spot Bond					0.00000	101.60355				0.00	0	
<b>Total CLN595 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 CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.46951				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			9.31000	9.31000	9.31000	102.52187				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	101.38425				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.01319				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	99.91978				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	99.91978				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	100.65100				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			8.89500	8.89500	8.89500	100.70231				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.81223				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	99.92634				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	104.09610				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	101.13441				0.00	0	

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 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	100.50294				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			9.47000	103.43146	9.47000	103.40532				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>	
CLN61 On 23/10/2024 Spot Bond					0.00000	101.07058				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 14/04/2026 Spot Bond					0.00000	103.18673				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>	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.16880				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 30/11/2023 Spot Bond					0.00000	100.54291				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 30/09/2022 Spot Bond					0.00000	101.31135				0.00	0	1,490,000,00
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,490,000,00</b>
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	<b>1,490,000,00</b>
CLN615 On 20/12/2029 Spot Bond					0.00000	99.17400				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.51608				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2022 Spot Bond					0.00000	99.99040				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN619 On 31/05/2024 Spot Bond					0.00000	100.36794				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	100.98519				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	101.00599				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN622 On 28/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN622 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN622</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 20/12/2024 Spot Bond					0.00000	97.02800				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	101.10686				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			7.51000	101.75727	7.51000	101.73688				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	100.63252				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	99.48259				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 31/07/2034 Spot Bond			12.60500	61.41893	12.60500	80.74711				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.49059				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			10.54000	98.14735	10.54000	98.11996				0.00	0	
<b>Total CLN630 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 CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.63034				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>	
CLN63 On 21/11/2022 Spot Bond					0.00000	100.49455				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>	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.53882				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>	
CLN63 On 09/11/2024 Spot Bond					0.00000	100.76150				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>	
CLN63 On 19/08/2025 Spot Bond					0.00000	103.13906				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>	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.48743				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>	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.62815				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>	
CLN63 On 19/02/2023 Spot Bond					0.00000	100.80011				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>	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.67181				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 17/10/2023 Spot Bond					0.00000	101.01879				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>	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.48937				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>	
CLN64 On 18/12/2024 Spot Bond					0.00000	99.92091				0.00	0	

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 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	101.22235				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	99.92080				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	100.75342				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	100.33186				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	100.62815				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	100.53328				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	100.62815				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>	
CLN654 On 22/03/2030 Spot Bond					0.00000	101.65500				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 20/06/2025 Spot Bond					0.00000	99.88200				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.93421				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN658 On 20/06/2025 Spot Bond					0.00000	100.37859				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>	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.63300				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2023 Spot Bond					0.00000	100.58800				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN663 On 20/12/2024 Spot Bond					0.00000	121.60200				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 20/12/2023 Spot Bond					0.00000	146.06000				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.45495				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.56858				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>	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.72414				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>	
CLN668 On 02/05/2023 Spot Bond					0.00000	103.77988				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN669 On 18/09/2024 Spot Bond					0.00000	101.16534				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	100.37182				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	100.67908				0.00	0	
<b>Total CLN671 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 CLN671</b>										<b>0.00</b>	<b>0</b>	
CLN671 On 31/01/2025 Spot Bond			4.00297	158.80753	4.00297	128.99910				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN673 On 31/01/2025 Spot Bond			4.00297	158.80753	4.00297	128.99993				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.68999				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.71905				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.63857				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.44829				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 19/08/2025 Spot Bond					0.00000	102.64644				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>	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.15912				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>	
CLN682 On 21/06/2023 Spot Bond					0.00000	101.57757				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.61523				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	100.91971				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	101.87383				0.00	0	

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 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	101.87362				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	104.12452				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	101.52276				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	101.67408				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	100.77051				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	84.96947				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	83.45803				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	107.37535				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>	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.29222				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>	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.67536				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>	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.50757				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN704 On 12/02/2025 Spot Bond					0.00000	101.05360				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.53156				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>	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.73358				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.67643				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.64078				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.99678				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	82.23939				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 11/03/2023 Spot Bond					0.00000	99.98684				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>	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.64531				0.00	0	300,000,00
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
CLN714 On 21/06/2025 Spot Bond					0.00000	101.65019				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>	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.65019				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>	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.65019				0.00	0	
<b>Total CLN716 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 CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.03699				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.01026				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	80.03560				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	80.35753				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.26868				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	81.06673				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	101.53493				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	101.53493				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	101.53493				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.55846				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	101.55846				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	101.55846				0.00	0	



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 CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.56199				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.59864				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.23625				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.01108				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>	
CLN735 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	94.40617				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.25489				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>	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.47518				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>	
CLN739 On 20/06/2026 Spot Bond					0.00000	116.41100				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>	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	93.10700				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>	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.62087				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN742 On 31/03/2032 Spot Bond					0.00000	101.78590				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>	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.92281				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>	
CLN744 On 31/01/2030 Spot Bond					0.00000	97.45200				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>	
CLN745 On 31/01/2030 Spot Bond					0.00000	101.31004				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>	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.37118				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>	
CLN747 On 21/12/2022 Spot Bond					0.00000	101.67402				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>	
CLN748 On 31/01/2030 Spot Bond					0.00000	101.07049				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>	
CLN749 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>	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.01436				0.00	0	
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN751 On 01/10/2026 Spot Bond					0.00000	101.34863				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>	
CLN752 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>	
CLN753 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>	

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 CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN753 On 31/07/2023 Spot Bond			7.55000	7.55000	7.55000	100.78744				0.00	0	
<b>Total CLN754 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN754</b>										<b>0.00</b>	<b>0</b>	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.31399				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>	
CLN755 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>	
CLN756 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>	
CLN757 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>	
CLN758 On 20/06/2026 Spot Bond					0.00000	99.83561				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>	
CLN759 On 20/06/2026 Spot Bond					0.00000	99.83971				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>	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.73762				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>	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.80846				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	100.92140				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	92.81044				0.00	0	

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 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			7.55000	7.55000	7.55000	100.78744				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	99.82516				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	104.68816				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	99.67461				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 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	81.50713				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 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	86.85389				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	100.38989				0.00	0	
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.10293				0.00	0	
<b>Total CLN774 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN774 On 15/09/2028 Spot Bond			6.62000	6.62000	6.62000	121.43814				0.00	0	
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.33759				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.39396				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	100.95468				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	100.96078				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			10.80000	10.80000	10.80000	100.39596				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	101.07656				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	100.99126				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	101.00467				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	101.66628				0.00	0	
<b>Total CLN785 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN785</b>										<b>0.00</b>	<b>0</b>	
CLN786 On 21/12/2027 Spot Bond					0.00000	101.48563				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>	
CLN787 On 30/09/2026 Spot Bond					0.00000	101.66628				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>	
CLN788 On 31/01/2027 Spot Bond					0.00000	106.57363				0.00	0	
<b>Total CLN788 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 CLN788</b>										<b>0.00</b>	<b>0</b>	
CLN788 On 31/01/2027 Spot Bond					0.00000	106.40630				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>	
CLN790 On 31/01/2025 Spot Bond					0.00000	101.07672				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>	
CLN791 On 31/01/2025 Spot Bond					0.00000	98.96700				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>	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.07672				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>	
CLN793 On 31/01/2025 Spot Bond					0.00000	102.12718				0.00	0	
<b>Total CLN794 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN794</b>										<b>0.00</b>	<b>0</b>	
CLN795 On 31/01/2025 Spot Bond					0.00000	101.07672				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>	
CLN796 On 31/03/2026 Spot Bond					0.00000	101.66635				0.00	0	
<b>Total CLN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN796</b>										<b>0.00</b>	<b>0</b>	
CLN797 On 31/01/2025 Spot Bond					0.00000	101.07672				0.00	0	
<b>Total CLN797 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN797</b>										<b>0.00</b>	<b>0</b>	
CLN798 On 31/01/2024 Spot Bond					0.00000	101.07688				0.00	0	
<b>Total CLN798 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN798</b>										<b>0.00</b>	<b>0</b>	
CLN799 On 31/01/2026 Spot Bond					0.00000	101.08253				0.00	0	
<b>Total CLN799 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN799</b>										<b>0.00</b>	<b>0</b>	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.08253				0.00	0	
<b>Total CLN800 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN800</b>										<b>0.00</b>	<b>0</b>	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.35970				0.00	0	

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 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	86.33667				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	100.96443				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	101.20486				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	101.08874				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	100.36185				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	101.00345				0.00	0	
<b>Total CLN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN808</b>										<b>0.00</b>	<b>0</b>	
CLN808 On 21/12/2027 Spot Bond					0.00000	101.54445				0.00	0	
<b>Total CLN809 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN809</b>										<b>0.00</b>	<b>0</b>	
CLN809 On 18/04/2028 Spot Bond			9.14500	98.92926	9.14500	98.90510				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.55610				0.00	0	
<b>Total CLN810 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN810</b>										<b>0.00</b>	<b>0</b>	
CLN810 On 21/07/2025 Spot Bond					0.00000	101.15662				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN812 On 01/10/2022 Spot Bond					0.00000	101.94164				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 04/10/2022 Spot Bond					0.00000	101.76197				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	101.76197				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	101.07672				0.00	0	
<b>Total CLN815 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN815</b>										<b>0.00</b>	<b>0</b>	
CLN816 On 31/07/2025 Spot Bond					0.00000	101.07694				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 31/01/2027 Spot Bond					0.00000	101.08874				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 31/01/2030 Spot Bond					0.00000	100.95469				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 31/01/2025 Spot Bond					0.00000	101.07672				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 31/07/2025 Spot Bond					0.00000	101.07694				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 31/05/2025 Spot Bond					0.00000	101.66635				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>	
CLN822 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>	
CLN823 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>	



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 CLN823</b>										<b>0.00</b>	<b>0</b>	
CLN823 On 31/07/2025 Spot Bond					0.00000	101.07694				0.00	0	
<b>Total CLN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN824</b>										<b>0.00</b>	<b>0</b>	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.07694				0.00	0	
<b>Total CLN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN825</b>										<b>0.00</b>	<b>0</b>	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.07661				0.00	0	
<b>Total CLN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN826</b>										<b>0.00</b>	<b>0</b>	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.07694				0.00	0	
<b>Total CLN827 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN827</b>										<b>0.00</b>	<b>0</b>	
CLN827 On 31/08/2024 Spot Bond					0.00000	87.18904				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	101.07672				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	101.56042				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	100.28790				0.00	0	
<b>Total CLN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN831</b>										<b>0.00</b>	<b>0</b>	
CLN831 On 31/07/2027 Spot Bond					0.00000	101.07661				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	101.19906				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	100.35762				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	100.35776				0.00	0	

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 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	100.35777				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	100.35767				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	101.99170				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	99.89894				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	101.56642				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	102.37100				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	101.72200				0.00	0	
<b>Total CLN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN842</b>										<b>0.00</b>	<b>0</b>	
CLN842 On 20/07/2026 Spot Bond					0.00000	100.57400				0.00	0	
<b>Total CLN843 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN843</b>										<b>0.00</b>	<b>0</b>	
CLN843 On 07/09/2026 Spot Bond					0.00000	100.16543				0.00	0	
<b>Total CLN844 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN844</b>										<b>0.00</b>	<b>0</b>	
CLN844 On 02/05/2023 Spot Bond					0.00000	101.49441				0.00	0	
<b>Total CLN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN845</b>										<b>0.00</b>	<b>0</b>	
CLN845 On 02/05/2023 Spot Bond					0.00000	101.49897				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN847 On 31/03/2025 Spot Bond					0.00000	101.70803				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>	
CLN848 On 31/03/2027 Spot Bond					0.00000	101.70802				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>	
CLN849 On 31/03/2029 Spot Bond					0.00000	101.70767				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>	
CLN850 On 31/07/2025 Spot Bond					0.00000	101.15616				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>	
CLN851 On 27/09/2028 Spot Bond					0.00000	101.93456				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>	
CLN852 On 20/07/2027 Spot Bond					0.00000	99.89799				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>	
CLN853 On 20/06/2027 Spot Bond					0.00000	99.89231				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>	
CLN854 On 20/07/2027 Spot Bond					0.00000	99.88381				0.00	0	
<b>Total CLN854 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN854</b>										<b>0.00</b>	<b>0</b>	
CLN855 On 20/07/2027 Spot Bond					0.00000	99.88111				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>	
CLN856 On 23/09/2026 Spot Bond					0.00000	101.46085				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>	
CLN857 On 06/08/2023 Spot Bond					0.00000	101.60409				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>	
CLN858 On 28/02/2024 Spot Bond				100.00000	0.00000	82.97230				0.00	0	
<b>Total CLN858 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 CLN858</b>										<b>0.00</b>	<b>0</b>	
CLN86 On 31/07/2025 Spot Bond					0.00000	101.18149				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>	
CLN86 On 20/06/2027 Spot Bond					0.00000	99.89123				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>	
CLN86 On 20/06/2027 Spot Bond					0.00000	99.89934				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>	
CLN86 On 09/03/2028 Spot Bond					0.00000	100.12963				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>	
CLN86 On 31/07/2025 Spot Bond					0.00000	112.84818				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>	
CLN86 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	101.67900				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>	
CLN86 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	104.00600				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>	
CLN86 On 31/01/2025 Spot Bond					0.00000	101.46453				0.00	0	
<b>Total CLN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN867</b>										<b>0.00</b>	<b>0</b>	
CLN86 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	85.86477				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>	
CLN86 On 15/07/2029 Spot Bond					0.00000	100.93044				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>	
CLN87 On 31/07/2027 Spot Bond					0.00000	100.94251				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>	
CLN87 On 31/07/2027 Spot Bond					0.00000	100.93641				0.00	0	

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 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	86.49706				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	100.35762				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	99.89596				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	101.06597				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	101.03602				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	100.56385				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	100.64788				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>	
CLN878 On 02/04/2026 Spot Bond					0.00000	100.62629				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>	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.60131				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>	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	84.06223				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>	
CLN881 On 31/01/2030 Spot Bond					0.00000	100.58267				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN883 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.81991				0.00	0	
<b>Total CLN883 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN883</b>										<b>0.00</b>	<b>0</b>	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.60482				0.00	0	
<b>Total CLN884 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN884</b>										<b>0.00</b>	<b>0</b>	
CLN885 On 31/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	11,600,000,000	
<b>Total CLN885 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>11,600,000,000</b>	
<b>Total For CLN885</b>									<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>11,600,000,000</b>	
COJ05 On 05/06/2023 Spot Bond			9.63000	105.14686	9.63000	105.11984				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			11.11000	103.69154	11.11000	103.66090				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			10.72000	101.88825	10.72000	101.85918				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			9.09500	104.13110	9.09500	104.10579				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			12.90000	94.14530	12.90000	94.11315				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			11.49000	94.28852	11.49000	94.25975				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	102.01101				0.00	0	
<b>Total DENG88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG88</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.14781				0.00	0	
<b>Total DENG99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG99</b>										<b>0.00</b>	<b>0</b>	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.48167				0.00	0	
<b>Total DSY01 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 DSY01</b>									<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.70583			0.00	0	
<b>Total DSY02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY02</b>									<b>0.00</b>	<b>0</b>	
DSY03 On 21/11/2024 Spot Bond			10.24000	10.24000	10.24000	103.71597			0.00	0	
<b>Total DSY03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>									<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.41087			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	100.74106			0.00	0	
<b>Total DSY05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>									<b>0.00</b>	<b>0</b>	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.67715			0.00	0	110,000,00
<b>Total DSY06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For DSY06</b>									<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
DSY07 On 21/05/2029 Spot Bond					0.00000	100.49390			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	101.25664			0.00	240,000,000	120,000,00
<b>Total DTF001 SPOT</b>									<b>0.00</b>	<b>240,000,000</b>	<b>120,000,00</b>
<b>Total For DTF001</b>									<b>0.00</b>	<b>240,000,000</b>	<b>120,000,00</b>
DTF002 On 28/06/2025 Spot Bond					0.00000	101.29318			0.00	180,000,000	90,000,00
<b>Total DTF002 SPOT</b>									<b>0.00</b>	<b>180,000,000</b>	<b>90,000,00</b>
<b>Total For DTF002</b>									<b>0.00</b>	<b>180,000,000</b>	<b>90,000,00</b>
DTF003 On 14/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		600,000,000,000,000.00	96,000,000,000	70,800,000,00	
<b>Total DTF003 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>96,000,000,000</b>	<b>70,800,000,00</b>	
<b>Total For DTF003</b>								<b>10,000,000,000,000.00</b>	<b>96,000,000,000</b>	<b>70,800,000,00</b>	
DTF004 On 14/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		470,000,000,000,000.00	44,700,000,000	79,200,000,00	
<b>Total DTF004 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>44,700,000,000</b>	<b>79,200,000,00</b>	
<b>Total For DTF004</b>								<b>10,000,000,000,000.00</b>	<b>44,700,000,000</b>	<b>79,200,000,00</b>	
DV23 On 27/02/2023 Spot Bond			7.61000	101.52846	7.61000	101.50799		7,305,600,000,000.00	960,000,000	240,000,00	
<b>Total DV23 SPOT</b>								<b>7,305,600,000,000.00</b>	<b>960,000,000</b>	<b>240,000,00</b>	
<b>Total For DV23</b>								<b>7,305,600,000,000.00</b>	<b>960,000,000</b>	<b>240,000,00</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	72.44802	100.00000	72.31132		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV23/R On 27/02/2023 Spot Bond			100.00000	72.44802	100.00000	72.31132				0.00	0	
<b>Total DV23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23/R2023</b>										<b>0.00</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			9.18000	101.41458	9.18000	101.38985				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	100.74848	9.69000	100.72257				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.74848	9.69000	100.72257				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			10.44000	97.59969	10.44000	97.57271				0.00	0	
<b>Total DV27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV27</b>										<b>0.00</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			11.49000	94.58376	11.49000	94.55505				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	100.77951	10.10000	100.75252				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.77951	10.10000	100.75252				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>	
DVF22 On 24/10/2022 Spot Bond					0.00000	101.04302				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	100.10569				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	100.41303				0.00	0	
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.97615				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	100.06581				0.00	0	9,300,000,00
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,300,000,00</b>
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	<b>9,300,000,00</b>
DVFB2 On 15/12/2024 Spot Bond					0.00000	99.99964				0.00	0	4,100,000,00



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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>
DVFB21 On 31/05/2024 Spot Bond					0.00000	99.13756				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>	
DVFB21 On 31/05/2026 Spot Bond					0.00000	100.61488				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>	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.86329				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB21 On 31/01/2025 Spot Bond					0.00000	99.19467				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>	
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.89856				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB31 On 21/08/2023 Spot Bond					0.00000	101.42552				0.00	420,000,000	210,000.00
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>420,000,000</b>	<b>210,000.00</b>
<b>Total For DVFB30</b>										<b>0.00</b>	<b>420,000,000</b>	<b>210,000.00</b>
DVFB31 On 21/08/2025 Spot Bond					0.00000	101.81946				0.00	0	300,000.00
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000.00</b>
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	<b>300,000.00</b>
DVFC21 On 15/12/2026 Spot Bond					0.00000	99.99984				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>	
DVFC21 On 15/12/2028 Spot Bond					0.00000	99.99973				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			8.57000	101.95176	8.57000	101.92813				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			5.34000	115.40281	5.34000	115.34519				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			5.07500	103.70383	5.07500	103.65302				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	145.03587	2.25000	144.97574				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			3.43000	162.68008	3.43000	162.60751				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			3.44500	148.95624	3.44500	148.88971				0.00	0	
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			3.45000	144.26660	3.45000	144.20216				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			5.16000	118.66655	5.16000	118.60807				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			5.04500	106.06407	5.04500	106.01218				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	145.03587	2.25000	144.97574				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	169.86310				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	167.11491				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	154.16515				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	156.34499				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>	
ELN00€ On 09/06/2025 Spot Bond					0.00000	129.80363				0.00	0	
<b>Total ELN006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN006</b>										<b>0.00</b>	<b>0</b>	
ELN007 On 17/06/2025 Spot Bond					0.00000	128.87636				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>	
ELN00€ On 28/07/2025 Spot Bond					0.00000	125.84296				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>	
ELN01€ On 19/08/2025 Spot Bond					0.00000	116.97440				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>	
ELN01€ On 15/04/2024 Spot Bond					0.00000	112.71543				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>	
ELN01€ On 21/05/2024 Spot Bond					0.00000	114.52789				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>	
ELN01€ On 09/12/2024 Spot Bond					0.00000	94.79391				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>	
ELN01€ On 17/02/2023 Spot Bond					0.00000	94.43967				0.00	0	
<b>Total ELN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN016</b>										<b>0.00</b>	<b>0</b>	
ELN017 On 08/03/2023 Spot Bond					0.00000	101.79922				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>	
ELN01€ On 12/05/2023 Spot Bond					0.00000	104.66456				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>	
ELN01€ On 02/04/2027 Spot Bond					0.00000	103.85633				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			10.55000	102.92893	10.55000	102.90019				0.00	0	

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			12.39000	12.39000	12.39000	95.62263				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			12.44000	12.44000	12.44000	99.89862				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			10.64000	10.64000	10.64000	101.80276				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			10.64000	10.64000	10.64000	101.57437				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			12.37000	12.37000	12.37000	70.82503				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			11.66000	11.66000	11.66000	99.61553				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			12.37000	12.37000	12.37000	92.98245				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>	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.62723				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.16018				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>	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.03855				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>	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.76365				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF021 On 02/09/2023 Spot Bond					0.00000	100.27924				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	100.36360				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	100.16758				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	100.01941				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>	
EPF025 On 12/09/2025 Spot Bond					0.00000	98.21272				0.00	0	
<b>Total EPF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF025</b>										<b>0.00</b>	<b>0</b>	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.70274				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	100.01831				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	100.69337				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	101.31267				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	101.12189				0.00	0	130,000,00
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
EQT006 On 30/10/2023 Spot Bond					0.00000	100.93674				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	99.86537				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>	
EQT007 On 08/10/2024 Spot Bond					0.00000	101.23123				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>	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.68109				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>	
EQT009 On 12/11/2024 Spot Bond					0.00000	100.86375				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>	
ERS3B8 On 17/05/2025 Spot Bond					0.00000	100.60643				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>	
ERS3B8 On 17/05/2027 Spot Bond					0.00000	100.63008				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>	
ERS3B9 On 17/05/2025 Spot Bond					0.00000	100.61817				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>	
ERS3C8 On 17/05/2027 Spot Bond					0.00000	100.64183				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>	
ERSA28 On 17/08/2023 Spot Bond					0.00000	100.61846				0.00	0	
<b>Total ERSA28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA28</b>										<b>0.00</b>	<b>0</b>	
ERSA28 On 17/05/2025 Spot Bond					0.00000	100.59077				0.00	0	
<b>Total ERSA29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA29</b>										<b>0.00</b>	<b>0</b>	
ERSA29 On 17/05/2027 Spot Bond					0.00000	100.61442				0.00	0	
<b>Total ERSA30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA30</b>										<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			7.16000	102.36936	7.16000	102.34979			275,509,640,000,000.00	38,479,000,000	23,780,000,000	
<b>Total ES23 SPOT</b>									<b>5,509,640,000,000.00</b>	<b>38,479,000,000</b>	<b>23,780,000,000</b>	
<b>Total For ES23</b>									<b>5,509,640,000,000.00</b>	<b>38,479,000,000</b>	<b>23,780,000,000</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.36207	10.00000	101.33527			0.00	0		

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 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			9.58000	98.47779	9.58000	98.45262				645,944,912,000.00	67,426,400	2,984,706,100
<b>Total ES26 SPOT</b>										<b>645,944,912,000.00</b>	<b>67,426,400</b>	<b>2,984,706,100</b>
<b>Total For ES26</b>										<b>645,944,912,000.00</b>	<b>67,426,400</b>	<b>2,984,706,100</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	103.57577	7.85000	103.55399				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			11.94500	73.19693	11.91500	73.31970				844,272,600,000.00	70,680,000	2,593,011,100
<b>Total ES33 SPOT</b>										<b>844,272,600,000.00</b>	<b>70,680,000</b>	<b>2,593,011,100</b>
<b>Total For ES33</b>										<b>844,272,600,000.00</b>	<b>70,680,000</b>	<b>2,593,011,100</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	100.02034	7.50000	100.00000				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			12.24500	75.71415	12.22500	75.80310				537,122,027,000.00	43,864,600	327,687,200
<b>Total ES42 SPOT</b>										<b>537,122,027,000.00</b>	<b>43,864,600</b>	<b>327,687,200</b>
<b>Total For ES42</b>										<b>537,122,027,000.00</b>	<b>43,864,600</b>	<b>327,687,200</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	103.32937	8.50000	103.30588				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			11.36000	11.36000	11.36000	101.44114				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			12.56500	12.56500	12.56500	96.66991				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	101.31174				0.00	1,096,200,000	255,700,000
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>1,096,200,000</b>	<b>255,700,000</b>
<b>Total For EXX05</b>										<b>0.00</b>	<b>1,096,200,000</b>	<b>255,700,000</b>
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.76612				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	100.48751				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	100.65125				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.99843				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	102.12225				0.00	0	130,000,00
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.86780				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	100.91220				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	100.49291				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	100.51892				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	100.52543				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	100.77614				0.00	0	
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	
FRB23 On 20/09/2027 Spot Bond					0.00000	99.91565				0.00	0	
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.37660				0.00	660,000,000	330,000,00
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>660,000,000</b>	<b>330,000,00</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 FRB24</b>										0.00	660,000,000	330,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	103.79382				0.00	0	
<b>Total FRB25 SPOT</b>										0.00	0	
<b>Total For FRB25</b>										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.22841				0.00	0	
<b>Total FRB26 SPOT</b>										0.00	0	
<b>Total For FRB26</b>										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.22000	105.88775	9.22000	105.86168				0.00	0	
<b>Total FRB27 SPOT</b>										0.00	0	
<b>Total For FRB27</b>										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.37067				0.00	0	
<b>Total FRB28 SPOT</b>										0.00	0	
<b>Total For FRB28</b>										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.37121				0.00	0	1,580,000,000
<b>Total FRB29 SPOT</b>										0.00	0	1,580,000,000
<b>Total For FRB29</b>										0.00	0	1,580,000,000
FRB30 On 19/04/2026 Spot Bond			9.14000	100.37069	9.14000	100.34618				0.00	0	
<b>Total FRB30 SPOT</b>										0.00	0	
<b>Total For FRB30</b>										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.46072				0.00	0	
<b>Total FRB31 SPOT</b>										0.00	0	
<b>Total For FRB31</b>										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.51000	332.47990	1.51000	332.34863				0.00	0	
<b>Total FRBI23 SPOT</b>										0.00	0	
<b>Total For FRBI23</b>										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.30500	2.30500	2.30500	165.02538				0.00	0	
<b>Total FRBI25 SPOT</b>										0.00	0	
<b>Total For FRBI25</b>										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.31000	222.43563	3.31000	222.33699				0.00	0	
<b>Total FRBI28 SPOT</b>										0.00	0	
<b>Total For FRBI28</b>										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.19000	4.19000	4.19000	116.31864				0.00	0	
<b>Total FRBI29 SPOT</b>										0.00	0	
<b>Total For FRBI29</b>										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.04500	5.04500	5.04500	231.29425				0.00	0	

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			5.15000	101.97617	5.15000	101.92594				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			5.17000	101.18149	5.17000	101.13167				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>	
FRBZ0 On 28/10/2024 Spot Bond			8.82000	8.82000	8.82000	83.47294				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>	
FRBZ0 On 10/12/2024 Spot Bond			8.85000	8.85000	8.85000	82.59530				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>	
FRC16 On 31/01/2025 Spot Bond			3.58000	3.58000	3.58000	160.27343				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>	
FRC17 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>	
FRC18 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>	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.47031				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26 On 06/08/2023 Spot Bond					0.00000	101.68065				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.17777				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			9.74400	9.74400	9.74400	101.09462				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	100.49075				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	101.81422				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			3.36000	3.36000	3.36000	120.17705				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	100.91641				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	101.63861				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			3.19000	3.19000	3.19000	118.05144				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	101.61658				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	100.66033				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	100.66872				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	102.33839				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	102.03524				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	102.34586				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	100.36602				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	101.48489				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	100.33336				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	101.32692				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	101.58795				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	101.78550				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	101.93319				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	102.35253				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	99.99968				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	101.04102				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	101.76646				0.00	0	

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	101.93291				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	102.07074				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	101.80196				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	101.30451				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	102.11362				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	101.30469				0.00	0	
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.34290				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	100.76064				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	101.08463				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	100.65412				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	102.34175				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(O)n 07/12/2023 Spot Bond					0.00000	100.44743				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(O)n 20/02/2024 Spot Bond					0.00000	100.78302				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(O)n 20/12/2024 Spot Bond					0.00000	102.23776				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(O)n 21/12/2027 Spot Bond					0.00000	101.62680				0.00	0	1,000,000,00
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
FRC34(O)n 15/10/2022 Spot Bond					0.00000	101.15216				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(O)n 20/12/2025 Spot Bond					0.00000	102.05651				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(O)n 27/03/2024 Spot Bond					0.00000	102.62391				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(O)n 31/07/2023 Spot Bond					0.00000	101.41685				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC34(O)n 31/07/2023 Spot Bond					0.00000	101.13756				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC35(O)n 31/07/2023 Spot Bond					0.00000	101.10971				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35(O)n 31/08/2023 Spot Bond					0.00000	100.33780				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC35(O)n 02/05/2023 Spot Bond					0.00000	101.34439				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 Intere
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.32538				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	101.20176				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	101.15451				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	101.16372				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	100.78461				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	101.18504				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	101.05935				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	101.41456				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	100.87065				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	100.86218				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/08/2024 Spot Bond					0.00000	101.17024				0.00	0	

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	102.54454				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	100.35634				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	104.20636				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	104.21822				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	101.20727				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	101.20303				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	104.32731				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	101.36162				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	102.33255				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	102.32066				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	101.64017				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	101.91492				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	101.82582				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	100.60908				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	100.60908				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	100.58718				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	100.58718				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	100.52365				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	101.14791				0.00	0	
<b>Total FRC389 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC389</b>										<b>0.00</b>	<b>0</b>	
FRC390 On 25/04/2023 Spot Bond					0.00000	101.24115				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	100.95917				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	101.97685				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	100.81876				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	101.74466				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	101.14787				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	101.03173				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	100.76544				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	101.10485				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	101.19588				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	101.26024				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			10.75500	10.75500	10.75500	100.75874				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	102.45649				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	100.82439				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			13.11000	13.11000	13.11000	103.71692				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	101.71722				0.00	0	

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	101.65373				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	101.36373				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	102.12193				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			11.30000	11.30000	11.30000	104.95102				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	101.14791				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	101.23821				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	100.39403				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	101.28612				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	100.36678				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	100.37829				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	98.15227				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	101.23809				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	100.39244				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	101.27606				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	101.14790				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	101.84317				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	101.80902				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	101.80902				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	100.36622				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	101.14781				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	101.03649				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	101.09531				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	100.72738				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 Intere
<b>Total For FRC428</b>										<b>0.00</b>	<b>0</b>	
FRC428 On 31/10/2027 Spot Bond					0.00000	100.58366				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>	
FRC429 On 31/10/2026 Spot Bond					0.00000	100.62683				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>	
FRC430 On 31/08/2027 Spot Bond					0.00000	100.49707				0.00	0	
<b>Total FRC431 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC431</b>										<b>0.00</b>	<b>0</b>	
FRC431 On 31/10/2026 Spot Bond					0.00000	100.53909				0.00	0	
<b>Total FRC432 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC432</b>										<b>0.00</b>	<b>0</b>	
FRC432 On 31/08/2027 Spot Bond					0.00000	100.47351				0.00	0	
<b>Total FRC433 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC433</b>										<b>0.00</b>	<b>0</b>	
FRC433 On 31/08/2027 Spot Bond					0.00000	100.50026				0.00	0	
<b>Total FRC434 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC434</b>										<b>0.00</b>	<b>0</b>	
FRC434 On 20/11/2026 Spot Bond					0.00000	100.35380				0.00	0	
<b>Total FRC435 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC435</b>										<b>0.00</b>	<b>0</b>	
FRC435 On 21/06/2027 Spot Bond					0.00000	100.34128				0.00	0	
<b>Total FRC436 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC436</b>										<b>0.00</b>	<b>0</b>	
FRC436 On 31/01/2030 Spot Bond			9.64000	9.64000	9.64000	103.09748				0.00	0	
<b>Total FRC437 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC437</b>										<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			4.69900	108.80388	4.69900	108.75145				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			4.92500	118.86956	4.92500	118.81180				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	100.98878				0.00	0	

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 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	101.21481				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	100.87091				0.00	2,500,000,000	2,500,000,000
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.12755				0.00	80,000,000	40,000,000
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.28825				0.00	0	
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.32642				0.00	0	
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	
FRJ27S On 20/04/2024 Spot Bond					0.00000	101.31354				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	101.03861				0.00	0	1,500,000,000
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.33699				0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.96442				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	101.50115				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>	
FRS100 On 15/01/2024 Spot Bond			4.45800	4.45800	4.45800	108.63759				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10' On 31/01/2038 Spot Bond			4.89500	4.89500	4.89500	119.24760				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>	
FRS10: On 23/01/2024 Spot Bond					0.00000	100.69500				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>	
FRS10: On 31/01/2038 Spot Bond			5.03500	117.28730	5.03500	117.22996				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>	
FRS10: On 07/12/2033 Spot Bond			5.06000	231.09864	5.06000	230.98534				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>	
FRS11: On 31/01/2038 Spot Bond			5.17500	115.30952	5.17500	115.25271				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>	
FRS11: On 07/12/2033 Spot Bond			5.06000	5.06000	5.06000	230.98534				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>	
FRS11: On 31/01/2025 Spot Bond			3.48000	160.71193	3.48000	160.64001				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>	
FRS11: On 31/01/2038 Spot Bond			3.70500	111.28905	3.70500	111.23857				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>	
FRS11: On 31/01/2038 Spot Bond			4.97500	118.14724	4.97500	118.08967				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>	
FRS12: On 07/12/2033 Spot Bond			5.18000	228.64470	5.18000	228.53189				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>	
FRS12: On 07/12/2033 Spot Bond			5.23000	227.63148	5.23000	227.51885				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>	
FRS12: On 31/01/2025 Spot Bond			2.66000	163.75479	2.66000	163.68511				0.00	0	
<b>Total FRS122 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 FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 07/12/2033 Spot Bond			5.26000	227.02611	5.26000	226.91362				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 31/01/2038 Spot Bond			5.17500	115.30952	5.17500	115.25271				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/03/2028 Spot Bond			3.58000	219.43294	3.58000	219.33405				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/01/2038 Spot Bond			5.92500	105.36679	5.92500	105.31281				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/03/2028 Spot Bond			3.79000	217.12980	3.79000	217.03072				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS129 On 31/03/2028 Spot Bond			3.85000	216.47690	3.85000	216.37777				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>	
FRS131 On 07/12/2033 Spot Bond			5.77000	217.02548	5.77000	216.91498				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>	
FRS132 On 31/01/2038 Spot Bond			5.87500	105.99688	5.87500	105.94270				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>	
FRS134 On 31/01/2038 Spot Bond			5.17500	5.17500	5.17500	115.25271				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>	
FRS135 On 31/01/2038 Spot Bond			5.15500	115.58961	5.15500	115.53274				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>	
FRS136 On 31/03/2028 Spot Bond			3.66000	218.55226	3.66000	218.45328				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>	
FRS137 On 07/12/2033 Spot Bond			5.54000	221.46847	5.54000	221.35710				0.00	0	



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 FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			3.79000	217.12980	3.79000	217.03072				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			3.79000	217.12980	3.79000	217.03072				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>	
FRS144 On 31/03/2028 Spot Bond			3.19100	223.77406	3.19100	223.67554				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/01/2025 Spot Bond			3.43000	160.89546	3.43000	160.82369				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			4.14000	213.35296	4.14000	213.25360				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/03/2028 Spot Bond			4.18000	212.92617	4.18000	212.82678				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS151 On 31/01/2025 Spot Bond			3.40000	161.00570	3.40000	160.93401				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>	
FRS152 On 31/03/2028 Spot Bond			3.65500	218.60719	3.65500	218.50819				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>	
FRS153 On 31/03/2028 Spot Bond			4.19000	4.19000	4.19000	212.72022				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>	
FRS171 On 16/10/2022 Spot Bond					0.00000	101.03486				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>	
FRS172 On 16/10/2024 Spot Bond					0.00000	101.12326				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS176 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>	
FRS180 On 18/09/2023 Spot Bond					0.00000	99.92034				0.00	238,400,000	50,800,000
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>238,400,000</b>	<b>50,800,000</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>238,400,000</b>	<b>50,800,000</b>
FRS182 On 27/09/2025 Spot Bond					0.00000	101.60211				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>	
FRS184 On 16/11/2023 Spot Bond					0.00000	175.38721				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>	
FRS186 On 23/01/2024 Spot Bond					0.00000	138.62990				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>	
FRS187 On 23/01/2024 Spot Bond					0.00000	189.72897				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	198.29868				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	100.78444				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	100.86779				0.00	279,400,000	50,600,000
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>279,400,000</b>	<b>50,600,000</b>
<b>Total For FRS199</b>										<b>0.00</b>	<b>279,400,000</b>	<b>50,600,000</b>
FRS200 On 12/08/2025 Spot Bond					0.00000	100.71901				0.00	177,500,000	38,100,000
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>177,500,000</b>	<b>38,100,000</b>
<b>Total For FRS200</b>										<b>0.00</b>	<b>177,500,000</b>	<b>38,100,000</b>
FRS201 On 06/08/2025 Spot Bond					0.00000	100.41757				0.00	255,100,000	48,900,000
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>255,100,000</b>	<b>48,900,000</b>
<b>Total For FRS201</b>										<b>0.00</b>	<b>255,100,000</b>	<b>48,900,000</b>
FRS206 On 14/10/2025 Spot Bond					0.00000	101.16501				0.00	98,300,000	29,300,000
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>98,300,000</b>	<b>29,300,000</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 FRS206</b>										<b>0.00</b>	<b>98,300,000</b>	<b>29,300,000</b>
FRS206 On 18/11/2024 Spot Bond					0.00000	100.56700				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>	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS219 On 20/12/2024 Spot Bond					0.00000	101.45694				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS221 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>	
FRS223 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>	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.62680				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>	
FRS225 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>	
FRS226 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>	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.68179				0.00	0	

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 FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS230 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>	
FRS231 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>	
FRS232 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>	
FRS233 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>	
FRS234 On 31/03/2032 Spot Bond					0.00000	120.65068				0.00	0	
<b>Total FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS237 On 13/10/2023 Spot Bond					0.00000	108.16523				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS238 On 31/03/2032 Spot Bond					0.00000	106.65390				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.32797				0.00	0	
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	
FRS241 On 12/12/2025 Spot Bond					0.00000	70.53639				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.18516				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24 <sub>On</sub> 29/12/2025 Spot Bond					0.00000	106.56291				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>	
FRS24 <sub>On</sub> 19/01/2024 Spot Bond					0.00000	101.61626				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>	
FRS24 <sub>On</sub> 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>	
FRS25 <sub>On</sub> 22/02/2024 Spot Bond					0.00000	97.44123				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>	
FRS25 <sub>On</sub> 02/03/2024 Spot Bond					0.00000	100.25344				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>	
FRS25 <sub>On</sub> 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>	
FRS25 <sub>On</sub> 23/01/2024 Spot Bond					0.00000	114.69786				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>	
FRS26 <sub>On</sub> 25/03/2024 Spot Bond					0.00000	102.16215				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>	
FRS26 <sub>On</sub> 28/02/2031 Spot Bond					0.00000	100.37505				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>	
FRS26 <sub>On</sub> 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>	
FRS26 <sub>On</sub> 31/03/2032 Spot Bond					0.00000	101.64100				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>	
FRS26 <sub>On</sub> 22/06/2026 Spot Bond					0.00000	116.44418				0.00	0	
<b>Total FRS267 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 FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.65158				0.00	0	
<b>Total FRS268 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS268</b>										<b>0.00</b>	<b>0</b>	
FRS268 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS269</b>										<b>0.00</b>	<b>0</b>	
FRS269 On 31/03/2032 Spot Bond					0.00000	101.64310				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>	
FRS273 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>	
FRS276 On 30/09/2024 Spot Bond					0.00000	102.00887				0.00	0	
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS278 On 21/09/2024 Spot Bond					0.00000	102.16385				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	104.36603				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	101.72939				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			10.24500	10.24500	10.24500	96.29225				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			10.24500	10.24500	10.24500	96.29225				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	101.07848				0.00	0	

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 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	100.85158				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			11.56900	11.56900	11.56900	90.62664				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	93.37359				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	93.46395				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	98.43482				0.00	0	
<b>Total FRS293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS293</b>										<b>0.00</b>	<b>0</b>	
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	96.02811				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	106.10054				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>	

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 16/05/2027 Spot Bond					0.00000	100.63596				0.00	0	
<b>Total FRS301 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS301</b>										<b>0.00</b>	<b>0</b>	
FRS30 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS302</b>										<b>0.00</b>	<b>0</b>	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS303</b>										<b>0.00</b>	<b>0</b>	
FRS30 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>	
FRS30 On 06/07/2023 Spot Bond					0.00000	101.34410				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>	
FRS30 On 30/04/2026 Spot Bond					0.00000	101.14790				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>	
FRS30 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>	
FRS30 On 31/07/2023 Spot Bond					0.00000	100.90759				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>	
FRS30 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			1.22000	1.22000	1.22000	333.48806				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			0.91500	334.81932	0.91500	334.69253				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			0.96000	0.96000	0.96000	334.51444				0.00	0	
<b>Total FRS43 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 FRS43</b>										<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.86731				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			4.87500	110.01052	4.87500	109.95722				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			4.55000	70.74778	4.55000	116.10713				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			2.55000	2.55000	2.55000	164.09897				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			2.83000	2.83000	2.83000	163.04802				0.00	0	
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			2.02000	2.02000	2.02000	330.35835				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			7.22000	7.22000	7.22000	100.57258				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			8.38000	107.58641	8.38000	107.56229				0.00	0	
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	
FRX25 On 26/07/2025 Spot Bond			8.39000	104.75163	8.39000	104.72824				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			8.81500	106.63997	8.81500	106.61485			86,905,322,000.00	9,858,800	73,648,200	
<b>Total FRX26 SPOT</b>									<b>86,905,322,000.00</b>	<b>9,858,800</b>	<b>73,648,200</b>	
<b>Total For FRX26</b>									<b>86,905,322,000.00</b>	<b>9,858,800</b>	<b>73,648,200</b>	
FRX27 On 07/03/2027 Spot Bond			9.26000	103.59316	9.26000	103.56725			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			9.15000	105.73188	9.15000	105.70618			0.00	0		

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 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			9.93000	100.29740	9.93000	100.27099				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			9.87000	98.57282	9.87000	98.54701				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			10.50000	104.96673	10.50000	104.93738				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			11.54500	75.10364	11.54500	75.08061				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	100.65381				0.00	0	
<b>Total FS6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A3</b>										<b>0.00</b>	<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.46680				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	100.45051				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	100.46155				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	100.46480				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	100.86359				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	100.91021				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FST3A On 20/10/2026 Spot Bond					0.00000	100.93349				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	100.89812				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	100.22555				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	100.45770				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	100.74960				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>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.41552				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	100.42054				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	100.54298				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			3.79000	120.31278	3.79000	120.25788				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.50758				0.00	0	
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	
GRT17 On 17/10/2023 Spot Bond			8.13900	106.24921	8.13900	106.22605				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	102.20484				0.00	0	
<b>Total GRT20 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 GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			7.65000	107.47988	7.65000	107.45784				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	101.00736				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	101.89900				0.00	0	
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.30176				0.00	0	3,660,000,00
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,660,000,00</b>
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	<b>3,660,000,00</b>
GRT25 On 09/03/2025 Spot Bond					0.00000	100.98789				0.00	0	
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.61366				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	101.36465				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.05732				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.47266				0.00	0	
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.33137				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	101.08133				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	101.42196				0.00	0	

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 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	101.89763				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	101.44386				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.36775				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	100.90367				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	100.48550				0.00	0	
<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	100.69433				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	100.89569				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	100.52299				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	101.69132				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	101.46417				0.00	0	30,000,00
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
GRT49 On 10/06/2025 Spot Bond					0.00000	100.01059				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT50 On 10/06/2027 Spot Bond					0.00000	100.01282				0.00	80,000,000	40,000,00
<b>Total GRT50 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,00</b>
<b>Total For GRT50</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,00</b>
H10T1 On 26/02/2023 Spot Bond					0.00000	100.40218				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	101.39278				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	100.91014				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					0.00000	100.56350				0.00	0	
<b>Total H12T19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T19</b>										<b>0.00</b>	<b>0</b>	
H12T3 On 19/03/2025 Spot Bond					0.00000	99.92403				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	101.23697				0.00	0	
<b>Total H12T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T4</b>										<b>0.00</b>	<b>0</b>	
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.33125				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	101.48544				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.48934				0.00	0	
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.13919				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.06961				0.00	0	
<b>Total HILB12 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 HILB12</b>										<b>0.00</b>	<b>0</b>	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.37188				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	101.35089				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	101.44548				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			1.83000	331.23148	1.83000	331.09780				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			2.01000	2.01000	2.01000	340.88277				0.00	0	
<b>Total HWAY24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY24</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/08/2030 Spot Bond			10.66000	98.96758	10.66000	98.93965				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			4.84900	78.97795	4.84900	109.88177				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			11.73500	85.44892	11.73500	85.42244			233,951,307,000.00		19,936,200	4,048,932,10
<b>Total HWAY34 SPOT</b>									<b>233,951,307,000.00</b>		<b>19,936,200</b>	<b>4,048,932,10</b>
<b>Total For HWAY34</b>									<b>233,951,307,000.00</b>		<b>19,936,200</b>	<b>4,048,932,10</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.26537	100.00000	10.24277				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			11.76500	84.68688	11.76500	84.66057				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	10.26205	100.00000	10.23946				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	100.33371				0.00	0	

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 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			2.04000	166.10258	1.98000	166.26423			075,941,691,920,000.00	527,422,398,000	623,753,538,00
<b>Total I2025 SPOT</b>									<b>'5,941,691,920,000.00</b>	<b>527,422,398,000</b>	<b>623,753,538,00</b>
<b>Total For I2025</b>									<b>'5,941,691,920,000.00</b>	<b>527,422,398,000</b>	<b>623,753,538,00</b>
I2029 On 31/03/2029 Spot Bond			3.29000	122.81524	3.32000	122.53971			140,358,967,720,000.00	346,613,668,000	203,212,362,00
<b>Total I2029 SPOT</b>									<b>10,358,967,720,000.00</b>	<b>346,613,668,000</b>	<b>203,212,362,00</b>
<b>Total For I2029</b>									<b>10,358,967,720,000.00</b>	<b>346,613,668,000</b>	<b>203,212,362,00</b>
I2033 On 28/02/2033 Spot Bond			4.20000	113.90379	4.19900	113.86091			761,193,715,000,000.00	657,427,075,000	610,449,049,30
<b>Total I2033 SPOT</b>									<b>11,193,715,000,000.00</b>	<b>657,427,075,000</b>	<b>610,449,049,30</b>
<b>Total For I2033</b>									<b>11,193,715,000,000.00</b>	<b>657,427,075,000</b>	<b>610,449,049,30</b>
I2038 On 31/01/2038 Spot Bond			4.25500	129.07093	4.27500	128.69148			199,182,094,265,000.00	46,811,303,000	517,271,251,00
<b>Total I2038 SPOT</b>									<b>19,182,094,265,000.00</b>	<b>46,811,303,000</b>	<b>517,271,251,00</b>
<b>Total For I2038</b>									<b>19,182,094,265,000.00</b>	<b>46,811,303,000</b>	<b>517,271,251,00</b>
I2046 On 31/03/2046 Spot Bond			4.26000	117.47005	4.25000	117.60579			275,262,631,512,000.00	64,615,641,200	474,768,700,60
<b>Total I2046 SPOT</b>									<b>'5,262,631,512,000.00</b>	<b>64,615,641,200</b>	<b>474,768,700,60</b>
<b>Total For I2046</b>									<b>'5,262,631,512,000.00</b>	<b>64,615,641,200</b>	<b>474,768,700,60</b>
I2050 On 31/12/2050 Spot Bond			4.26000	118.87700	4.27000	118.60514			290,558,907,012,000.00	68,206,316,200	485,374,240,10
<b>Total I2050 SPOT</b>									<b>10,558,907,012,000.00</b>	<b>68,206,316,200</b>	<b>485,374,240,10</b>
<b>Total For I2050</b>									<b>10,558,907,012,000.00</b>	<b>68,206,316,200</b>	<b>485,374,240,10</b>
IBG01 On 07/02/2025 Spot Bond					0.00000	100.71924			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	100.73976			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			1.68000	331.81583	1.68000	331.68329			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	100.79346			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	100.74234			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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL132 On 12/08/2024 Spot Bond					0.00000	100.69602				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>	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.07662				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	100.48992				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	101.69113				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.78086				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	100.72434				0.00	239,400,000	49,400,000
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>239,400,000</b>	<b>49,400,000</b>
<b>Total For IBL138</b>										<b>0.00</b>	<b>239,400,000</b>	<b>49,400,000</b>
IBL141 On 20/02/2023 Spot Bond					0.00000	100.45345				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	99.90152				0.00	313,500,000	45,300,000
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>313,500,000</b>	<b>45,300,000</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>313,500,000</b>	<b>45,300,000</b>
IBL147 On 03/07/2025 Spot Bond					0.00000	101.38417				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	100.37990				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	100.39120				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>	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.50050				0.00	0	
<b>Total IBL154 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 IBL154</b>										<b>0.00</b>	<b>0</b>	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.86088				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	100.85044				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	99.93279				0.00	0	
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL160</b>										<b>0.00</b>	<b>0</b>	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.19499				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	101.04983				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	101.08047				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	100.77148				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.66787				0.00	0	
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.06797				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	100.96843				0.00	0	
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL178</b>										<b>0.00</b>	<b>0</b>	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.39823				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	100.60601				0.00	0	

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 IBL182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL182</b>										<b>0.00</b>	<b>0</b>	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.00947				0.00	0	
<b>Total IBL190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL190</b>										<b>0.00</b>	<b>0</b>	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.01092				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	101.17475				0.00	0	
<b>Total IBL192 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL192</b>										<b>0.00</b>	<b>0</b>	
IBL193 On 20/10/2022 Spot Bond					0.00000	101.03960				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	100.87936				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	100.77188				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	100.72234				0.00	0	
<b>Total IBL199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL199</b>										<b>0.00</b>	<b>0</b>	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.24614				0.00	0	
<b>Total IBL200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL200</b>										<b>0.00</b>	<b>0</b>	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.25227				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	99.51809				0.00	0	
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.13385				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL204 On 09/12/2026 Spot Bond					0.00000	100.12910				0.00	0	
<b>Total IBL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL204</b>										<b>0.00</b>	<b>0</b>	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.11322				0.00	0	
<b>Total IBL205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL205</b>										<b>0.00</b>	<b>0</b>	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.12435				0.00	0	
<b>Total IBL206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL206</b>										<b>0.00</b>	<b>0</b>	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.83935				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	100.91562				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	100.54917				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	100.42083				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	100.37957				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	100.37957				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	100.37957				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 07/03/2023 Spot Bond					0.00000	99.69211				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	99.92091				0.00	0	
<b>Total IBL216 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 IBL216</b>										<b>0.00</b>	<b>0</b>	
IBL217 On 18/03/2025 Spot Bond					0.00000	99.92759				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	101.24552				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	99.94335				0.00	0	
<b>Total IBL219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL219</b>										<b>0.00</b>	<b>0</b>	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.15663				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	101.02597				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			8.20000	8.20000	8.20000	102.36461				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	100.76080				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					0.00000	102.78466				0.00	0	
<b>Total IBL224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL224</b>										<b>0.00</b>	<b>0</b>	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.40536				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	98.75579				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	95.19233				0.00	0	
<b>Total IBL227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL227</b>										<b>0.00</b>	<b>0</b>	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.12997				0.00	0	

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 IBL228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL228</b>										<b>0.00</b>	<b>0</b>	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.04247				0.00	0	
<b>Total IBL229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL229</b>										<b>0.00</b>	<b>0</b>	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.04352				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	99.88146				0.00	0	
<b>Total IBL231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL231</b>										<b>0.00</b>	<b>0</b>	
IBL232 On 24/06/2025 Spot Bond			9.10000	9.10000	9.10000	101.64451				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	101.42375				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	101.47711				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	102.01039				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	99.71588				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	101.86174				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	100.99686				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	101.10028				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	101.23666				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	100.91685				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	100.95740				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>	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.77632				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			10.04000	10.04000	10.04000	97.53583				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	100.62219				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			8.68000	102.88154	8.68000	102.85779				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			7.05000	103.61655	7.05000	103.59681				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	102.11288				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			9.68000	102.70700	9.68000	102.68062				0.00	0	
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	
IDCG08 On 13/05/2030 Spot Bond			10.99000	105.27807	10.99000	105.30699				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			10.26000	104.81831	10.26000	104.78966				0.00	0	
<b>Total IDCG11 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 IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 26/04/2023 Spot Bond					0.00000	100.72735				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>	
IDCG13 On 12/11/2023 Spot Bond					0.00000	100.11268				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2025 Spot Bond					0.00000	98.70199				0.00	0	10,200,000,00
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,200,000,00</b>
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	<b>10,200,000,00</b>
IDCG16 On 08/02/2024 Spot Bond					0.00000	100.77333				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>	
IDCG17 On 12/03/2024 Spot Bond					0.00000	99.72336				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>	
IDCG19 On 18/12/2022 Spot Bond					0.00000	99.98605				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>	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.41847				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 29/01/2027 Spot Bond					0.00000	97.52634				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>	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.00002				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			8.99000	101.77571	8.99000	101.75126				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	104.03312				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	101.42320				0.00	0	



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 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	104.82543				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	100.10988				0.00	0	1,100,000,00
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
INLV08 On 12/06/2026 Spot Bond					0.00000	104.75683				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.10706				0.00	0	
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV09</b>										<b>0.00</b>	<b>0</b>	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.23984				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	99.85703				0.00	0	
<b>Total INLV11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV11</b>										<b>0.00</b>	<b>0</b>	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.56050				0.00	0	
<b>Total INLV12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV12</b>										<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.56181				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	100.83435				0.00	4,800,000	1,200,00
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>4,800,000</b>	<b>1,200,00</b>
<b>Total For IPF24</b>										<b>0.00</b>	<b>4,800,000</b>	<b>1,200,00</b>
IPF25 On 15/10/2023 Spot Bond					0.00000	101.09654				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	100.73258				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF27 On 07/11/2024 Spot Bond					0.00000	100.74204				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	101.74150				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.29868				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.40473				0.00	0	
<b>Total IPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF32</b>										<b>0.00</b>	<b>0</b>	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.01428				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	100.46544				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	102.44992				0.00	0	100,000,00
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
IV019 On 31/03/2028 Spot Bond			4.45000	210.07099	4.45000	209.97141				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	105.12981				0.00	0	
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			4.35000	211.12327	4.35000	211.02376				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	101.34690				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.41345				0.00	0	
<b>Total IVC145 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 IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.47340				0.00	0	
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.12196				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.13772				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
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	102.00137				0.00	0	
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.20658				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	101.28825				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	100.67755				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			7.56000	101.67825	7.56000	101.65760				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.41603				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	100.52769				0.00	0	

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 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			7.38000	100.78647	7.38000	100.76662				0.00	0	
<b>Total IVC194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC194</b>										<b>0.00</b>	<b>0</b>	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.18539				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 31/08/2023 Spot Bond			7.61000	100.17885	7.61000	100.30996				0.00	0	
<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	100.02510				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 31/08/2023 Spot Bond			7.55000	100.17623	7.55000	100.15572				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	101.09987				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	100.54363				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			6.26000	6.26000	6.26000	101.74130				0.00	0	
<b>Total IVC206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC206</b>										<b>0.00</b>	<b>0</b>	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.16240				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	99.90826				0.00	0	
<b>Total IVC209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC209</b>										<b>0.00</b>	<b>0</b>	
IVC210 On 28/01/2024 Spot Bond					0.00000	101.31040				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC211 On 21/02/2023 Spot Bond			7.91000	7.91000	7.91000	99.95579				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			8.61000	8.61000	8.61000	99.18936				0.00	0	
<b>Total IVC212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC212</b>										<b>0.00</b>	<b>0</b>	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.02317				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>	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.99930				0.00	0	
<b>Total IVC214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC214</b>										<b>0.00</b>	<b>0</b>	
IVC215 On 04/04/2023 Spot Bond			6.85000	6.85000	6.85000	102.91701				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			8.60000	103.03699	8.60000	103.01329				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			7.35000	102.27665	7.35000	101.54346				0.00	0	
<b>Total IVC217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC217</b>										<b>0.00</b>	<b>0</b>	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.70292				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			9.09000	9.09000	9.09000	101.19069				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	100.93326				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	100.54647				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>	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.41523				0.00	0	
<b>Total IVC225 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 IVC225</b>										<b>0.00</b>	<b>0</b>	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.28534				0.00	0	
<b>Total IVC226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC226</b>										<b>0.00</b>	<b>0</b>	
IVC227 On 13/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	22,000,000,00
<b>Total IVC227 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>22,000,000,00</b>
<b>Total For IVC227</b>										<b>0.00</b>	<b>0</b>	<b>22,000,000,00</b>
IVZ101 On 04/10/2022 Spot Bond			6.15000	6.15000	6.15000	99.63068				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	99.47618				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>	
IVZ107 On 27/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.24141				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>	
IVZ109 On 15/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.94948				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			6.15000	6.15000	6.15000	99.71438				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			6.15000	6.15000	6.15000	99.74790				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>	
IVZ112 On 06/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.59398				0.00	0	
<b>Total IVZ112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ112</b>										<b>0.00</b>	<b>0</b>	
IVZ113 On 10/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.52663				0.00	0	
<b>Total IVZ113 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ113</b>										<b>0.00</b>	<b>0</b>	
IVZ115 On 30/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.69763				0.00	0	
<b>Total IVZ115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ115</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	

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 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	99.88286				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	100.55800				0.00	1,220,900,000	671,800,000
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>1,220,900,000</b>	<b>671,800,000</b>
<b>Total For KAP012</b>										<b>0.00</b>	<b>1,220,900,000</b>	<b>671,800,000</b>
KAP014 On 19/07/2024 Spot Bond					0.00000	101.26134				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	101.13678				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	101.08699				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	101.32317				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP019 On 28/07/2024 Spot Bond					0.00000	101.01575				0.00	0	
<b>Total KAP019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP019</b>										<b>0.00</b>	<b>0</b>	
KAP020 On 15/12/2025 Spot Bond					0.00000	99.99989				0.00	0	
<b>Total KAP020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP020</b>										<b>0.00</b>	<b>0</b>	
KAP021 On 15/09/2026 Spot Bond					0.00000	99.99987				0.00	0	
<b>Total KAP021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP021</b>										<b>0.00</b>	<b>0</b>	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.65579				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>	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.20259				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP024 On 12/04/2025 Spot Bond					0.00000	101.13062				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>	
KAP025 On 12/04/2027 Spot Bond					0.00000	101.17151				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	101.21388				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			9.74000	119.95580	9.74000	119.92480				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			8.47000	104.66283	8.47000	104.63864				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	101.50967				0.00	0	
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.77844				0.00	0	100,000,00
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	102.66504				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	102.31177				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	103.11148				0.00	60,000,000	30,000,00
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
<b>Total For LGL11</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
LHC01 On 19/07/2025 Spot Bond					0.00000	101.17616				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	101.18797				0.00	0	
<b>Total LHC02 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 LHC02</b>										<b>0.00</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.41697				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	100.48427				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	100.49400				0.00	0	
<b>Total LRFC3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFC3</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 30/09/2022 Spot Bond					0.00000	101.28145				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>	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.58766				0.00	0	
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.50450				0.00	0	
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 17/09/2024 Spot Bond					0.00000	99.96729				0.00	3,000,000,000	1,500,000,000
<b>Total MBF071 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For MBF071</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
MBF07 On 31/05/2025 Spot Bond					0.00000	100.25661				0.00	100,000,000	50,000,000
<b>Total MBF072 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For MBF072</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
MBP03 On 02/11/2022 Spot Bond					0.00000	100.94459				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	100.44497				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	100.94812				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	101.64433				0.00	700,000,000	350,000,000

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 MBP045 SPOT</b>										<b>0.00</b>	<b>700,000,000</b>	<b>350,000,000</b>
<b>Total For MBP045</b>										<b>0.00</b>	<b>700,000,000</b>	<b>350,000,000</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	100.76982				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	101.67214				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 12/03/2023 Spot Bond					0.00000	100.16189				0.00	0	500,000,000
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
MBP05 On 26/03/2024 Spot Bond					0.00000	101.29365				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			8.99000	8.99000	8.99000	106.82269				0.00	0	
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.31820				0.00	0	
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.81965				0.00	0	
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	100.95461				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			9.64000	101.26706	9.64000	101.24101				0.00	0	
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	
MML03 On 15/03/2028 Spot Bond					0.00000	101.44705				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			9.89000	91.80872	9.89000	91.64871				0.00	0	500,000,000
<b>Total MML04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For MML04</b>										<b>0.00</b>	<b>0</b>	<b>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
MML05 On 25/05/2027 Spot Bond					0.00000	100.61102				0.00	120,000,000	60,000,00
<b>Total MML05 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,00</b>
<b>Total For MML05</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,00</b>
MML06 On 25/05/2029 Spot Bond			10.34000	101.50546	10.34000	101.47766				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	101.30570				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	103.18098				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	100.85814				0.00	0	500,000,00
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
MTN13 On 04/06/2025 Spot Bond					0.00000	101.93881				0.00	0	800,000,00
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
MTN15 On 10/05/2024 Spot Bond					0.00000	101.51246				0.00	0	
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.19004				0.00	0	300,000,00
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	101.48752				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	100.75757				0.00	0	
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.25653				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	102.72981				0.00	0	
<b>Total MTN21 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 MTN21</b>										<b>0.00</b>	<b>0</b>	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.15977				0.00	0	
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN22</b>										<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			9.58500	97.37303	9.58500	97.34825				0.00	0	
<b>Total MTN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>										<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	105.02653				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	102.24300				0.00	100,000,000	50,000,00
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
<b>Total For MTN25</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
MTN26 On 29/06/2026 Spot Bond					0.00000	103.01005				0.00	0	
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.48108				0.00	0	
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.49054				0.00	0	
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN28</b>										<b>0.00</b>	<b>0</b>	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.50887				0.00	0	
<b>Total MTN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN29</b>										<b>0.00</b>	<b>0</b>	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.85283				0.00	0	6,500,000,00
<b>Total MTN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,500,000,00</b>
<b>Total For MTN30</b>										<b>0.00</b>	<b>0</b>	<b>6,500,000,00</b>
MTN31 On 13/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	54,000,000,00
<b>Total MTN31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>54,000,000,00</b>
<b>Total For MTN31</b>										<b>0.00</b>	<b>0</b>	<b>54,000,000,00</b>
MTN32 On 13/09/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	104,100,000,00
<b>Total MTN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>104,100,000,00</b>
<b>Total For MTN32</b>										<b>0.00</b>	<b>0</b>	<b>104,100,000,00</b>
MTN33 On 13/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	98,400,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MTN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>98,400,000,00</b>
<b>Total For MTN33</b>										<b>0.00</b>	<b>0</b>	<b>98,400,000,00</b>
MWAR(On 22/11/2022 Spot Bond					0.00000	100.49973				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.52564				0.00	0	
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR05</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.79255				0.00	0	
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.51905				0.00	0	
<b>Total MWAR07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR07</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.51917				0.00	0	
<b>Total MWAR08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR08</b>										<b>0.00</b>	<b>0</b>	
N7B25 On 20/06/2025 Spot Bond					0.00000	99.90849				0.00	0	
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	
N7C25 On 20/06/2025 Spot Bond					0.00000	99.88871				0.00	0	
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/06/2025 Spot Bond					0.00000	99.87195				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/06/2025 Spot Bond					0.00000	99.85658				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			8.20000	102.65404	8.20000	102.63131				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			8.56000	102.47700	8.56000	102.45366				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM04 On 01/08/2026 Spot Bond			10.52000	101.25744	10.52000	101.22923				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	101.25852				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	100.94102				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	100.99990				0.00	0	
<b>Total NBG04G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG04G</b>										<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.04851				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	100.93311				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	99.99987				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			8.12500	102.15803	8.12500	102.13592				0.00	0	
<b>Total NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK13A</b>										<b>0.00</b>	<b>0</b>	
NBK16 On 12/02/2025 Spot Bond			8.44000	103.01903	8.44000	102.99588				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			9.17500	106.30894	9.17500	106.28288				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			9.19000	106.60756	9.19000	106.58140				0.00	0	
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	
NBK21 On 21/07/2027 Spot Bond			9.43000	106.20284	9.43000	106.17625				0.00	0	
<b>Total NBK21A 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 NBK21A</b>										<b>0.00</b>	<b>0</b>	
NBK22/ On 19/11/2022 Spot Bond			7.46000	103.67882	7.46000	103.65792				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			8.11800	110.51777	8.11800	110.49386				0.00	0	
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	
NBK24/ On 19/11/2027 Spot Bond			9.16000	110.72431	9.16000	110.69736				0.00	0	1,000,000,00
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK25/ On 17/02/2023 Spot Bond			7.88000	7.88000	7.88000	101.91947				0.00	0	
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25/ On 12/02/2025 Spot Bond					0.00000	102.55716				0.00	0	15,980,000,00
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,980,000,00</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	<b>15,980,000,00</b>
NBK26/ On 10/05/2023 Spot Bond			100.00000	66.94133	100.00000	66.79398				0.00	0	
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	
NBK26/ On 22/04/2026 Spot Bond					0.00000	103.23650				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			9.05500	110.27214	9.05500	110.24562				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28/ On 02/08/2023 Spot Bond			8.06000	102.82694	8.06000	102.80486				0.00	0	2,200,000,00
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000,00</b>
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000,00</b>
NBK29/ On 31/07/2026 Spot Bond			8.56000	107.60165	8.56000	107.57715				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			8.15000	102.60871	8.15000	102.58644				0.00	0	33,200,00
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>33,200,00</b>
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	<b>33,200,00</b>
NBK31/ On 09/11/2023 Spot Bond			7.96000	104.86479	7.96000	104.84255			6,527,200,000,000.00		820,000,000	410,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK31A SPOT</b>										<b>6,527,200,000,000.00</b>	<b>820,000,000</b>	<b>410,000,000</b>
<b>Total For NBK31A</b>										<b>6,527,200,000,000.00</b>	<b>820,000,000</b>	<b>410,000,000</b>
NBK311 On 17/02/2023 Spot Bond					0.00000	101.02974				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>	
NBK351 On 10/05/2023 Spot Bond					0.00000	101.40314				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>	
NBK361 On 10/05/2026 Spot Bond					0.00000	103.87360				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			11.31500	11.31500	11.31500	79.69080				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>	
NBK401 On 31/07/2026 Spot Bond					0.00000	103.47366				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>	
NBK431 On 20/02/2024 Spot Bond					0.00000	101.33837				0.00	20,000,000	10,000,000
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
NBK451 On 15/02/2023 Spot Bond					0.00000	100.88021				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>	
NBK461 On 15/08/2025 Spot Bond					0.00000	101.26717				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK471 On 15/02/2028 Spot Bond					0.00000	102.64939				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>	
NBK491 On 09/11/2023 Spot Bond					0.00000	100.93826				0.00	0	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	
NBK501 On 09/11/2025 Spot Bond					0.00000	101.42359				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK52I On 21/02/2024 Spot Bond					0.00000	100.93532				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	101.08838				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	100.96295				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>	
NBKB5I On 01/08/2024 Spot Bond					0.00000	101.22657				0.00	0	10,630,000,00
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,630,000,00</b>
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	<b>10,630,000,00</b>
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.98312				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>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.29853				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>	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.51800				0.00	0	
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	
NBKB6I On 24/02/2025 Spot Bond					0.00000	100.44279				0.00	0	
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.81178				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	101.02971				0.00	330,000,000	465,000,00
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>330,000,000</b>	<b>465,000,00</b>
<b>Total For NBKB62</b>										<b>0.00</b>	<b>330,000,000</b>	<b>465,000,00</b>
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.54422				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	99.89955				0.00	0	
<b>Total NCLN82 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 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			10.48500	100.12593	10.48500	100.09812			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	99.90022			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			10.14000	100.36797	10.14000	100.34100			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	99.89955			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	99.89831			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	99.89696			0.00	0	
<b>Total NCLN91 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>									<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.00000			0.00	0	
<b>Total NDAL02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NDAL02</b>									<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.00000			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	100.46508			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	100.77742			0.00	0	200,000,00
<b>Total NGL04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For NGL04</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</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
NGL05 On 26/07/2023 Spot Bond					0.00000	102.17313				0.00	0	
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.31478				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	102.25392				0.00	40,500,000	13,500,000
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>40,500,000</b>	<b>13,500,000</b>
<b>Total For NGL07</b>										<b>0.00</b>	<b>40,500,000</b>	<b>13,500,000</b>
NGL08 On 02/07/2025 Spot Bond					0.00000	106.63232				0.00	162,300,000	33,700,000
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>162,300,000</b>	<b>33,700,000</b>
<b>Total For NGL08</b>										<b>0.00</b>	<b>162,300,000</b>	<b>33,700,000</b>
NGL09 On 19/06/2026 Spot Bond					0.00000	100.85315				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	101.51481				0.00	0	
<b>Total NGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL10</b>										<b>0.00</b>	<b>0</b>	
NGLT1B On 20/10/2023 Spot Bond					0.00000	103.66666				0.00	0	
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	
NGT103 On 25/03/2024 Spot Bond					0.00000	104.75482				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>	
NGT104 On 15/01/2025 Spot Bond					0.00000	105.91912				0.00	0	
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	
NGT105 On 22/05/2025 Spot Bond					0.00000	103.33666				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>	
NGT106 On 05/08/2025 Spot Bond					0.00000	105.19990				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT107 On 19/11/2025 Spot Bond					0.00000	104.62907				0.00	0	
<b>Total NGT107 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 NGT107</b>									<b>0.00</b>	<b>0</b>	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.92223			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	101.10707			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	102.13305			0.00	0	
<b>Total NGT110 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NGT110</b>									<b>0.00</b>	<b>0</b>	
NGT11 On 23/04/2027 Spot Bond					0.00000	101.31762			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	102.29020			0.00	0	290,000,00
<b>Total NGT1G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
<b>Total For NGT1G</b>									<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	100.04671			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	104.50375			0.00	0	3,000,000,00
<b>Total NHM016 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For NHM016</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	102.19144			0.00	0	190,000,00
<b>Total NHM018 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
<b>Total For NHM018</b>									<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	104.24795			0.00	0	
<b>Total NHM019 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NHM019</b>									<b>0.00</b>	<b>0</b>	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.07803			0.00	0	
<b>Total NHM020 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NHM020</b>									<b>0.00</b>	<b>0</b>	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.46338			0.00	0	
<b>Total NHM021 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NHM021</b>									<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			5.23000	5.23000	5.23000	227.51885			0.00	0	

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 NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	
NI210 On 31/03/2028 Spot Bond			3.16000	3.16000	3.16000	224.02577				0.00	0	
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			2.73500	2.73500	2.73500	163.40366				0.00	0	
<b>Total NI25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI25</b>										<b>0.00</b>	<b>0</b>	
NI29 On 31/03/2029 Spot Bond			4.21000	4.21000	4.21000	116.17990				0.00	0	870,000,00
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>870,000,00</b>
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	<b>870,000,00</b>
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			5.02500	5.02500	5.02500	117.37272				0.00	0	
<b>Total NI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI38</b>										<b>0.00</b>	<b>0</b>	
NILB11 On 31/01/2025 Spot Bond			2.84000	2.84000	2.84000	163.01064				0.00	0	
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	
NILB12 On 07/12/2033 Spot Bond			3.45000	267.26650	3.45000	267.14699				0.00	0	
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	
NILB13 On 31/01/2025 Spot Bond			2.64000	2.64000	2.64000	163.76025				0.00	0	
<b>Total NILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB13</b>										<b>0.00</b>	<b>0</b>	
NILB14 On 31/03/2028 Spot Bond			2.80500	2.80500	2.80500	228.08174				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			2.95000	226.51320	2.95000	226.41494				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			5.04500	91.45052	5.04500	117.08739				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN014 On 10/09/2024 Spot Bond					0.00000	99.94061				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	101.33690				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	100.92641				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	140.46629				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	100.51232				0.00	187,500,000	45,700,00
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>187,500,000</b>	<b>45,700,00</b>
<b>Total For NN022</b>										<b>0.00</b>	<b>187,500,000</b>	<b>45,700,00</b>
NN023 On 07/11/2025 Spot Bond					0.00000	100.79082				0.00	323,800,000	55,000,00
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>323,800,000</b>	<b>55,000,00</b>
<b>Total For NN023</b>										<b>0.00</b>	<b>323,800,000</b>	<b>55,000,00</b>
NN026 On 21/11/2025 Spot Bond					0.00000	100.49115				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	100.48291				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	99.50794				0.00	290,400,000	50,000,00
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>290,400,000</b>	<b>50,000,00</b>
<b>Total For NN034</b>										<b>0.00</b>	<b>290,400,000</b>	<b>50,000,00</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	129.14043				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	98.70853				0.00	0	
<b>Total NN039 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 NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	100.50613				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	99.08198				0.00	375,300,000	55,900,00
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>375,300,000</b>	<b>55,900,00</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>375,300,000</b>	<b>55,900,00</b>
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				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	100.74212				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	159.88870				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	153.04838				0.00	0	
<b>Total NN049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN049</b>										<b>0.00</b>	<b>0</b>	
NN05 On 12/03/2024 Spot Bond					0.00000	100.01538				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	135.00501				0.00	0	
<b>Total NN051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN051</b>										<b>0.00</b>	<b>0</b>	
NN054 On 04/08/2027 Spot Bond					0.00000	96.83467				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	86.17258				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	96.15433				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	100.01782				0.00	0	

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 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	99.81732				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	100.30055				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	99.93564				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	101.52040				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	99.91785				0.00	0	
<b>Total NN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN104</b>										<b>0.00</b>	<b>0</b>	
NN106 On 14/06/2024 Spot Bond					0.00000	100.01961				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	99.91785				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	101.15118				0.00	0	
<b>Total NN114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN114</b>										<b>0.00</b>	<b>0</b>	
NN115 On 13/10/2023 Spot Bond					0.00000	101.46296				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	101.26564				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	101.36704				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.89677				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>	
NN176 On 18/06/2024 Spot Bond					0.00000	100.11037				0.00	0	
<b>Total NN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN176</b>										<b>0.00</b>	<b>0</b>	
NN177 On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN177</b>										<b>0.00</b>	<b>0</b>	
NN179 On 15/09/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NN179 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN179</b>										<b>0.00</b>	<b>0</b>	
NNF012 On 12/06/2025 Spot Bond					0.00000	95.68196				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>	
NNF013 On 24/06/2025 Spot Bond					0.00000	126.23000				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>	
NNF014 On 24/06/2025 Spot Bond					0.00000	118.40000				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>	
NNF015 On 15/07/2025 Spot Bond					0.00000	128.75000				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>	
NNF016 On 07/07/2025 Spot Bond					0.00000	126.69000				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>	
NNF017 On 21/09/2023 Spot Bond					0.00000	125.26132				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>	
NNF025 On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
<b>Total NNF025 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 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	91.65177				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	99.36843				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	101.44302				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	104.91614				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 19/09/2022 Spot Bond					0.00000	99.92554				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>	
<b>Total For NNF085</b>										<b>0.00</b>	<b>0</b>	
NNF08 On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NNF086 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF086</b>										<b>0.00</b>	<b>0</b>	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	124.48556				0.00	0	

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 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	87.85990				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	100.48081				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	100.49664				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	100.45905				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	100.39812				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	108.95246				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	100.52259				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	100.49104				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	100.42701				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	110.67685				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	100.43663				0.00	0	
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQF1D5</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
NRA02' On 31/10/2022 Spot Bond			8.56000	105.01672	8.56000	104.99235				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			2.11000	210.74137	2.11000	210.65473				0.00	0	
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	
NRA02' On 30/11/2028 Spot Bond			11.25000	107.95585	11.25000	107.92357				0.00	0	420,000,00
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
NRA02' On 30/11/2028 Spot Bond			100.00000	16.13454	100.00000	16.09883				0.00	0	
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.03672				0.00	0	
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.78526				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	100.30374				0.00	0	
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.47712				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	101.46776				0.00	0	19,000,000,00
<b>Total NTC32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,00</b>
<b>Total For NTC32</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,00</b>
NTC33 On 28/01/2027 Spot Bond					0.00000	100.98579				0.00	0	
<b>Total NTC33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC33</b>										<b>0.00</b>	<b>0</b>	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.69503				0.00	5,000,000,000	5,000,000,00
<b>Total NTC34 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>5,000,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NTC34</b>										0.00	5,000,000,000	5,000,000,000
NTC35 On 07/09/2025 Spot Bond					0.00000	100.15031				0.00	0	
<b>Total NTC35 SPOT</b>										0.00	0	
<b>Total For NTC35</b>										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.15596				0.00	0	
<b>Total NTC36 SPOT</b>										0.00	0	
<b>Total For NTC36</b>										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	99.98675				0.00	0	
<b>Total NTCG01 SPOT</b>										0.00	0	
<b>Total For NTCG01</b>										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.71270				0.00	0	
<b>Total OMI01 SPOT</b>										0.00	0	
<b>Total For OMI01</b>										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.41000	105.56155	8.41000	105.53793				0.00	0	1,530,000,000
<b>Total OML07 SPOT</b>										0.00	0	1,530,000,000
<b>Total For OML07</b>										0.00	0	1,530,000,000
OML09 On 14/09/2022 Spot Bond			8.14500	99.95539	8.14500	99.97769				0.00	0	
<b>Total OML09 SPOT</b>										0.00	0	
<b>Total For OML09</b>										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.81500	106.60795	8.81500	106.58256				0.00	0	670,000,000
<b>Total OML10 SPOT</b>										0.00	0	670,000,000
<b>Total For OML10</b>										0.00	0	670,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	100.62263				0.00	0	
<b>Total OML11 SPOT</b>										0.00	0	
<b>Total For OML11</b>										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.32509				0.00	0	
<b>Total OML12 SPOT</b>										0.00	0	
<b>Total For OML12</b>										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.18255				0.00	0	
<b>Total OML13 SPOT</b>										0.00	0	
<b>Total For OML13</b>										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	99.84828				0.00	1,000,000,000	1,000,000,000
<b>Total OML14 SPOT</b>										0.00	1,000,000,000	1,000,000,000
<b>Total For OML14</b>										0.00	1,000,000,000	1,000,000,000
PEP01 On 10/03/2023 Spot Bond					0.00000	100.27636				0.00	0	

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 PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.96654				0.00	0	
<b>Total PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP02</b>										<b>0.00</b>	<b>0</b>	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.40791				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	101.44859				0.00	0	30,000,00
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
PMM56 On 28/02/2023 Spot Bond					0.00000	100.37872				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	101.30650				0.00	0	30,000,00
<b>Total PMM57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For PMM57</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
PMM58 On 28/02/2025 Spot Bond					0.00000	100.32372				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			8.84000	108.25817	8.74000	108.59519				881,209,427,092,000.00	2,249,005,591,300	1,797,790,371,80
<b>Total R186 SPOT</b>										<b>11,209,427,092,000.00</b>	<b>249,005,591,300</b>	<b>797,790,371,80</b>
<b>Total For R186</b>										<b>11,209,427,092,000.00</b>	<b>249,005,591,300</b>	<b>797,790,371,80</b>
R197 On 07/12/2023 Spot Bond			0.64000	335.90859	0.61000	335.90329				22,276,408,192,000.00	34,806,887,800	285,630,600,00
<b>Total R197 SPOT</b>										<b>22,276,408,192,000.00</b>	<b>34,806,887,800</b>	<b>285,630,600,00</b>
<b>Total For R197</b>										<b>22,276,408,192,000.00</b>	<b>34,806,887,800</b>	<b>285,630,600,00</b>
R202 On 07/12/2033 Spot Bond			4.23000	248.96220	4.23000	248.84567				166,492,632,492,000.00	39,359,960,400	168,590,357,00
<b>Total R202 SPOT</b>										<b>166,492,632,492,000.00</b>	<b>39,359,960,400</b>	<b>168,590,357,00</b>
<b>Total For R202</b>										<b>166,492,632,492,000.00</b>	<b>39,359,960,400</b>	<b>168,590,357,00</b>
R2023 On 28/02/2023 Spot Bond			6.94000	100.71530	6.96000	100.68785				485,888,700,000,000.00	214,105,000,000	247,663,516,30
<b>Total R2023 SPOT</b>										<b>485,888,700,000,000.00</b>	<b>214,105,000,000</b>	<b>247,663,516,30</b>
<b>Total For R2023</b>										<b>485,888,700,000,000.00</b>	<b>214,105,000,000</b>	<b>247,663,516,30</b>
R2030 On 31/01/2030 Spot Bond			10.18500	89.86375	10.16000	89.95786				583,162,280,008,500.00	2,413,663,454,100	1,847,187,715,70
<b>Total R2030 SPOT</b>										<b>583,162,280,008,500.00</b>	<b>2,413,663,454,100</b>	<b>1,847,187,715,70</b>
<b>Total For R2030</b>										<b>583,162,280,008,500.00</b>	<b>2,413,663,454,100</b>	<b>1,847,187,715,70</b>

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 31/03/2032 Spot Bond			10.65500	89.61602	10.62000	89.77736		055,897,952,429,000.00	2,163,857,151,800	1,180,468,811,900	
<b>Total R2032 SPOT</b>								<b>5,897,952,429,000.00</b>	<b>163,857,151,800</b>	<b>180,468,811,900</b>	
<b>Total For R2032</b>								<b>5,897,952,429,000.00</b>	<b>163,857,151,800</b>	<b>180,468,811,900</b>	
R2035 On 28/02/2035 Spot Bond			10.99500	86.18452	10.97500	86.27931		197,381,806,415,500.00	2,109,811,896,900	1,672,925,161,100	
<b>Total R2035 SPOT</b>								<b>17,381,806,415,500.00</b>	<b>109,811,896,900</b>	<b>572,925,161,100</b>	
<b>Total For R2035</b>								<b>17,381,806,415,500.00</b>	<b>109,811,896,900</b>	<b>572,925,161,100</b>	
R2037 On 31/01/2037 Spot Bond			11.13500	82.38535	11.11500	82.48307		799,870,061,729,000.00	1,867,972,165,400	1,413,804,880,200	
<b>Total R2037 SPOT</b>								<b>19,870,061,729,000.00</b>	<b>867,972,165,400</b>	<b>413,804,880,200</b>	
<b>Total For R2037</b>								<b>19,870,061,729,000.00</b>	<b>867,972,165,400</b>	<b>413,804,880,200</b>	
R2040 On 31/01/2040 Spot Bond			11.24000	84.17881	11.22500	84.25216		490,524,284,272,000.00	755,384,722,800	1,088,807,913,300	
<b>Total R2040 SPOT</b>								<b>10,524,284,272,000.00</b>	<b>755,384,722,800</b>	<b>888,807,913,300</b>	
<b>Total For R2040</b>								<b>10,524,284,272,000.00</b>	<b>755,384,722,800</b>	<b>888,807,913,300</b>	
R2044 On 31/01/2044 Spot Bond			11.22500	81.18234	11.20500	81.29256		747,812,550,300,000.00	1,135,662,588,000	1,628,427,709,700	
<b>Total R2044 SPOT</b>								<b>17,812,550,300,000.00</b>	<b>135,662,588,000</b>	<b>528,427,709,700</b>	
<b>Total For R2044</b>								<b>17,812,550,300,000.00</b>	<b>135,662,588,000</b>	<b>528,427,709,700</b>	
R2048 On 28/02/2048 Spot Bond			11.14500	80.24678	11.12500	80.36151		071,196,953,164,500.00	3,236,536,290,100	3,487,317,012,700	
<b>Total R2048 SPOT</b>								<b>1,196,953,164,500.00</b>	<b>236,536,290,100</b>	<b>487,317,012,700</b>	
<b>Total For R2048</b>								<b>1,196,953,164,500.00</b>	<b>236,536,290,100</b>	<b>487,317,012,700</b>	
R209 On 31/03/2036 Spot Bond			10.99500	69.85668	10.96500	69.99423		945,944,211,986,000.00	449,835,762,800	579,176,650,100	
<b>Total R209 SPOT</b>								<b>15,944,211,986,000.00</b>	<b>449,835,762,800</b>	<b>579,176,650,100</b>	
<b>Total For R209</b>								<b>15,944,211,986,000.00</b>	<b>449,835,762,800</b>	<b>579,176,650,100</b>	
R210 On 31/03/2028 Spot Bond			2.44000	232.43801	2.45000	232.22248		356,082,426,020,000.00	145,935,420,500	214,634,261,300	
<b>Total R210 SPOT</b>								<b>6,082,426,020,000.00</b>	<b>145,935,420,500</b>	<b>214,634,261,300</b>	
<b>Total For R210</b>								<b>6,082,426,020,000.00</b>	<b>145,935,420,500</b>	<b>214,634,261,300</b>	
R213 On 28/02/2031 Spot Bond			10.51500	80.92718	10.49000	81.02438		275,430,849,749,500.00	1,072,318,673,300	1,303,311,449,200	
<b>Total R213 SPOT</b>								<b>5,430,849,749,500.00</b>	<b>72,318,673,300</b>	<b>303,311,449,200</b>	
<b>Total For R213</b>								<b>5,430,849,749,500.00</b>	<b>72,318,673,300</b>	<b>303,311,449,200</b>	
R214 On 28/02/2041 Spot Bond			11.14500	64.23365	11.12500	64.32477		016,505,046,714,500.00	629,565,280,100	490,157,846,500	
<b>Total R214 SPOT</b>								<b>16,505,046,714,500.00</b>	<b>629,565,280,100</b>	<b>490,157,846,500</b>	
<b>Total For R214</b>								<b>16,505,046,714,500.00</b>	<b>629,565,280,100</b>	<b>490,157,846,500</b>	
RDFB12 On 27/11/2022 Spot Bond					0.00000	100.52302		0.00	0	0	
<b>Total RDFB12 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RDFB12</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
RDFB14 On 12/03/2023 Spot Bond					0.00000	100.19933		0.00	159,000,000	35,800,000	
<b>Total RDFB14 SPOT</b>								<b>0.00</b>	<b>159,000,000</b>	<b>35,800,000</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 RDFB14</b>										0.00	159,000,000	35,800,00
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.54547				0.00	0	
<b>Total RDFB15 SPOT</b>										0.00	0	
<b>Total For RDFB15</b>										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	100.98920				0.00	0	
<b>Total RDFB17 SPOT</b>										0.00	0	
<b>Total For RDFB17</b>										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	100.92080				0.00	0	
<b>Total RDFB18 SPOT</b>										0.00	0	
<b>Total For RDFB18</b>										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	99.93798				0.00	0	50,000,00
<b>Total RDFB20 SPOT</b>										0.00	0	50,000,00
<b>Total For RDFB20</b>										0.00	0	50,000,00
RDFB2: On 22/03/2026 Spot Bond					0.00000	99.86268				0.00	0	
<b>Total RDFB21 SPOT</b>										0.00	0	
<b>Total For RDFB21</b>										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	100.92541				0.00	0	
<b>Total RDFB24 SPOT</b>										0.00	0	
<b>Total For RDFB24</b>										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.54129				0.00	0	
<b>Total RDFB26 SPOT</b>										0.00	0	
<b>Total For RDFB26</b>										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	102.10215				0.00	0	
<b>Total RDFB27 SPOT</b>										0.00	0	
<b>Total For RDFB27</b>										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	101.08440				0.00	0	
<b>Total RED131 SPOT</b>										0.00	0	
<b>Total For RED131</b>										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	99.91970				0.00	0	
<b>Total RED145 SPOT</b>										0.00	0	
<b>Total For RED145</b>										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	96.75040				0.00	0	
<b>Total RED151 SPOT</b>										0.00	0	
<b>Total For RED151</b>										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	100.24397				0.00	0	



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 RED162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED162</b>										<b>0.00</b>	<b>0</b>	
RED30: On 17/11/2023 Spot Bond					0.00000	100.94633				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	101.47283				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	100.29115				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	100.10836				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	101.81630				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	102.22659				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	101.14900				0.00	0	
<b>Total RES40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES40</b>										<b>0.00</b>	<b>0</b>	
RES41 On 30/11/2022 Spot Bond					0.00000	100.32741				0.00	0	
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	
RES49 On 03/08/2023 Spot Bond					0.00000	101.23869				0.00	0	400,000,00
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
RES50 On 22/10/2023 Spot Bond					0.00000	101.70066				0.00	0	
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	
RES52 On 07/05/2024 Spot Bond					0.00000	100.81460				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES53 On 20/09/2025 Spot Bond					0.00000	99.90029				0.00	0	
<b>Total RES53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES53</b>										<b>0.00</b>	<b>0</b>	
RFCA1 On 20/12/2026 Spot Bond					0.00000	99.90581				0.00	240,000,000	120,000,000
<b>Total RFCA1 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
<b>Total For RFCA1</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
RFCB1 On 20/12/2026 Spot Bond					0.00000	99.90066				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	99.89457				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	99.87970				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	102.71560				0.00	15,000,000,000	62,500,000,000
<b>Total RN2027 SPOT</b>										<b>0.00</b>	<b>15,000,000,000</b>	<b>62,500,000,000</b>
<b>Total For RN2027</b>										<b>0.00</b>	<b>15,000,000,000</b>	<b>62,500,000,000</b>
RW23 On 10/12/2023 Spot Bond			8.74000	103.40249	8.74000	103.37833				0.00	0	
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	
RW28 On 10/12/2028 Spot Bond			11.30500	98.05659	11.30500	98.02713				0.00	0	
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	
RW31 On 30/06/2031 Spot Bond			11.79000	96.29267	11.79000	96.26254				0.00	0	
<b>Total RW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>										<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.98004				0.00	0	
<b>Total RWL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL26</b>										<b>0.00</b>	<b>0</b>	
RWL28 On 30/06/2028 Spot Bond			10.84000	97.25062	10.84000	97.22257				0.00	0	
<b>Total RWL28 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 RWL28</b>									<b>0.00</b>	<b>0</b>	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total SBK24/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>									<b>0.00</b>	<b>0</b>	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.11340			0.00	0	
<b>Total SBN02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBN02</b>									<b>0.00</b>	<b>0</b>	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.25994			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			9.00500	106.56226	9.00500	106.53675			0.00	0	
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.40421			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			8.59000	102.75706	8.59000	102.73358		2,302,120,000,000.00	268,000,000	134,000,000	
<b>Total SBS27 SPOT</b>								<b>2,302,120,000,000.00</b>	<b>268,000,000</b>	<b>134,000,000</b>	
<b>Total For SBS27</b>								<b>2,302,120,000,000.00</b>	<b>268,000,000</b>	<b>134,000,000</b>	
SBS3 On 25/05/2026 Spot Bond			9.06000	99.87135	9.06000	99.84730			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			9.36000	104.13553	9.36000	104.10950			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			8.67000	102.50407	8.67000	102.48043			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			8.71500	101.97816	8.71500	101.95453			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			10.19500	98.79893	10.19500	98.77224			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			6.64000	103.91250	6.64000	103.89379			0.00	0	

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 SBS41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS41</b>										<b>0.00</b>	<b>0</b>	
SBS42 On 12/11/2025 Spot Bond			8.87500	108.41298	8.87500	108.38740				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			9.46500	109.13559	9.46500	109.10816				0.00	0	16,000,00
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>16,000,00</b>
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	<b>16,000,00</b>
SBS46 On 15/02/2023 Spot Bond			7.03000	102.32925	7.03000	102.31010				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.15126				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			8.34000	8.34000	8.34000	103.03168				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.11380				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	102.94927				0.00	60,000,000	130,000,00
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>130,000,00</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>60,000,000</b>	<b>130,000,00</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	100.86576				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	101.92328				0.00	0	
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.27377				0.00	0	
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.10812				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS63 On 31/01/2026 Spot Bond					0.00000	101.55549				0.00	0	
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.53407				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	100.99099				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	99.83891				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	100.69510				0.00	0	
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.26697				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	100.76718				0.00	0	
<b>Total SBS70 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS70</b>										<b>0.00</b>	<b>0</b>	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.64021				0.00	0	
<b>Total SBS71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS71</b>										<b>0.00</b>	<b>0</b>	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.24727				0.00	0	2,310,000,00
<b>Total SBS72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,310,000,00</b>
<b>Total For SBS72</b>										<b>0.00</b>	<b>0</b>	<b>2,310,000,00</b>
SBS74 On 26/04/2025 Spot Bond					0.00000	100.96747				0.00	11,100,000,000	5,550,000,00
<b>Total SBS74 SPOT</b>										<b>0.00</b>	<b>11,100,000,000</b>	<b>5,550,000,00</b>
<b>Total For SBS74</b>										<b>0.00</b>	<b>11,100,000,000</b>	<b>5,550,000,00</b>
SBS75 On 26/04/2027 Spot Bond					0.00000	101.00227				0.00	120,000,000	760,000,00
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>760,000,00</b>
<b>Total For SBS75</b>										<b>0.00</b>	<b>120,000,000</b>	<b>760,000,00</b>
SBS76 On 26/04/2032 Spot Bond					0.00000	101.04231				0.00	0	
<b>Total SBS76 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 SBS76</b>										<b>0.00</b>	<b>0</b>	
SBS11 On 07/12/2023 Spot Bond			2.01500	330.51281	2.01500	330.37780				0.00	0	1,599,000,00
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,599,000,00</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>1,599,000,00</b>
SBSI14 On 07/12/2033 Spot Bond			5.23000	5.23000	5.23000	227.51885				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	100.33865				0.00	0	
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.03353				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>	
SBT10 On 30/09/2022 Spot Bond					0.00000	102.35038				0.00	539,600,000	2,548,115,00
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>539,600,000</b>	<b>2,548,115,00</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>539,600,000</b>	<b>2,548,115,00</b>
SBT10 On 31/03/2024 Spot Bond					0.00000	105.16828				0.00	0	20,000,00
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
SBT10 On 30/09/2025 Spot Bond					0.00000	105.93150				0.00	0	
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	
SBT10 On 31/12/2026 Spot Bond					0.00000	102.39507				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>	
SBT10 On 08/04/2027 Spot Bond					0.00000	101.73935				0.00	0	
<b>Total SBT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT107</b>										<b>0.00</b>	<b>0</b>	
SBT10 On 13/07/2027 Spot Bond					0.00000	101.51431				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>	
SBT20 On 13/02/2023 Spot Bond					0.00000	101.58152				0.00	154,600,000	31,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>154,600,000</b>	<b>31,000,000</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>154,600,000</b>	<b>31,000,000</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	101.31260				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			8.48000	105.12011	8.48000	105.09625				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	101.08580				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.99192				0.00	0	
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	
SBT207 On 25/06/2025 Spot Bond					0.00000	104.63157				0.00	259,000,000	3,300,000,000
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>259,000,000</b>	<b>3,300,000,000</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>259,000,000</b>	<b>3,300,000,000</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	102.30478				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	102.22379				0.00	0	1,500,000,000
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
SLI5 On 16/08/2026 Spot Bond					0.00000	100.86107				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	100.97385				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			9.69000	95.07717	9.69000	95.05273				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	100.84561				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.04095				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.65125				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	100.64283				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	100.66785				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	100.68479				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	100.68479				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	100.67638				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	100.65959				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	100.68458				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	100.70155				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	100.69732				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	100.69309				0.00	0	
<b>Total SLRC8 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 SLRC8</b>										<b>0.00</b>	<b>0</b>	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.71804				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			8.65500	106.73352	8.65500	106.70882				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	100.33526				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	101.05455				0.00	40,000,000	620,000,00
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>620,000,00</b>
<b>Total For SNT06</b>										<b>0.00</b>	<b>40,000,000</b>	<b>620,000,00</b>
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.69971				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	100.45440				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	100.46216				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	100.45701				0.00	0	
<b>Total SPDA16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA16</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.46595				0.00	0	
<b>Total SPDA17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA17</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 27/09/2023 Spot Bond					0.00000	102.32103				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	100.69816				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.40903				0.00	0	250,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
SPG007 On 15/10/2022 Spot Bond					0.00000	101.10494				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>	
SPG008 On 15/10/2024 Spot Bond					0.00000	101.66805				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>	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.90509				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>	
SPG010 On 12/07/2025 Spot Bond					0.00000	101.09652				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	101.05594				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	101.47113				0.00	0	200,000,00
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
SSA08 On 16/05/2024 Spot Bond					0.00000	101.55667				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 31/01/2025 Spot Bond			3.48000	3.48000	3.48000	160.64001				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			8.71500	108.71142	8.71500	108.68608				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			9.98000	83.54795	9.98000	83.52547				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	98.70745				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04(On 13/10/2023 Spot Bond					0.00000	101.16340				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04(On 13/10/2023 Spot Bond			8.36000	105.60730	8.36000	105.58367				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>	
SSN04(On 31/01/2038 Spot Bond			5.17500	115.30952	5.17500	115.25271				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>	
SSN04(On 09/02/2027 Spot Bond					0.00000	99.70225				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>	
SSN04(On 30/04/2027 Spot Bond					0.00000	100.98694				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>	
SSN04(On 05/04/2027 Spot Bond					0.00000	101.69859				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>	
SSN05(On 08/12/2023 Spot Bond			1.64000	1.64000	1.64000	331.83966				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>	
SSN05(On 26/10/2022 Spot Bond					0.00000	101.05084				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>	
SSN05(On 03/11/2022 Spot Bond					0.00000	100.88250				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>	
SSN05(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>	
SSN06(On 05/10/2022 Spot Bond					0.00000	101.16446				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>	
SSN06(On 31/01/2025 Spot Bond			2.78000	2.78000	2.78000	163.23508			1,081,111,108,640.00	388,888,888	194,444,444	
<b>Total SSN062 SPOT</b>									<b>1,081,111,108,640.00</b>	<b>388,888,888</b>	<b>194,444,444</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 SSN062</b>									<b>1,081,111,108,640.00</b>	<b>388,888,888</b>	<b>194,444,44</b>
SSN06: On 31/01/2038 Spot Bond			5.17500	5.17500	5.17500	115.25271			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			4.16000	4.16000	4.16000	116.52712			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			3.63000	3.63000	3.63000	218.78308			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	100.35580			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	100.35075			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	100.00006			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	100.00006			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	111.55558			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	104.48110			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	99.92063			0.00	187,000,000	46,600,00
<b>Total SSN077 SPOT</b>									<b>0.00</b>	<b>187,000,000</b>	<b>46,600,00</b>
<b>Total For SSN077</b>									<b>0.00</b>	<b>187,000,000</b>	<b>46,600,00</b>
SSN07: On 13/07/2023 Spot Bond					0.00000	101.18616			0.00	200,200,000	33,000,00
<b>Total SSN078 SPOT</b>									<b>0.00</b>	<b>200,200,000</b>	<b>33,000,00</b>
<b>Total For SSN078</b>									<b>0.00</b>	<b>200,200,000</b>	<b>33,000,00</b>
SSN08: On 27/08/2024 Spot Bond					0.00000	100.36225			0.00	0	

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 SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.01889				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>	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.85661				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>	
SSN083 On 07/12/2033 Spot Bond			5.10500	5.10500	5.10500	230.06161				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>	
SSN084 On 21/12/2026 Spot Bond					0.00000	100.66473				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>	
SSN089 On 31/01/2030 Spot Bond					0.00000	99.34218				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>	
SSN093 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>	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.16996				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>	
SSN099 On 31/01/2030 Spot Bond			10.82500	86.90133	10.82500	86.87644				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>	
SSN100 On 21/12/2026 Spot Bond					0.00000	101.89030				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>	
SSN102 On 31/03/2028 Spot Bond			3.78000	217.23884	3.78000	217.13976				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>	
SSN104 On 07/12/2033 Spot Bond			5.28500	226.52313	5.28500	226.41073				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10: On 10/02/2023 Spot Bond					0.00000	100.70270				0.00	0	
<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	95.80911				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 11/12/2022 Spot Bond					0.00000	100.06636				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.26688				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	101.14746				0.00	0	
<b>Total SSN134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN134</b>										<b>0.00</b>	<b>0</b>	
SSN13: On 20/10/2022 Spot Bond					0.00000	101.03190				0.00	0	
<b>Total SSN138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN138</b>										<b>0.00</b>	<b>0</b>	
SSN13: On 27/10/2023 Spot Bond					0.00000	101.30458				0.00	0	
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN139</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 03/11/2023 Spot Bond					0.00000	101.10824				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	100.89298				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	100.98865				0.00	0	
<b>Total SSN142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN142</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 09/12/2022 Spot Bond					0.00000	100.13094				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	100.43230				0.00	0	
<b>Total SSN150 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 SSN150</b>										<b>0.00</b>	<b>0</b>	
SSN16 On 08/06/2023 Spot Bond					0.00000	100.12811				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 12/12/2022 Spot Bond					0.00000	101.52277				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	101.50603				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	99.92554				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	101.41555				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	101.32219				0.00	0	
<b>Total SSN172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN172</b>										<b>0.00</b>	<b>0</b>	
SSN17 On 28/02/2025 Spot Bond					0.00000	100.81739				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	100.88659				0.00	0	

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 SSN174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN174</b>										<b>0.00</b>	<b>0</b>	
SSN174 On 31/03/2046 Spot Bond			4.32577	116.22459	4.32577	116.16990				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>	
SSN175 On 31/12/2050 Spot Bond			4.32126	49.43617	4.32126	117.50513				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>	
SSN176 On 30/11/2022 Spot Bond					0.00000	100.28528				0.00	0	
<b>Total SSN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN177</b>										<b>0.00</b>	<b>0</b>	
SST201 On 08/12/2026 Spot Bond					0.00000	100.48309				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>	
SST202 On 31/08/2027 Spot Bond					0.00000	100.34261				0.00	0	
<b>Total SST202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SST202</b>										<b>0.00</b>	<b>0</b>	
STF001 On 01/03/2027 Spot Bond					0.00000	103.06765				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			9.23000	103.55101	9.23000	103.52549				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	100.46026				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	100.55031				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	100.58936				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	100.58103				0.00	60,000,000	30,000,000
<b>Total T17A13 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For T17A13</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</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
T17A21 On 21/02/2026 Spot Bond					0.00000	100.47103				0.00	2,900,000,000	1,180,000,000
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>2,900,000,000</b>	<b>1,180,000,000</b>
<b>Total For T17A21</b>										<b>0.00</b>	<b>2,900,000,000</b>	<b>1,180,000,000</b>
T17A22 On 21/02/2026 Spot Bond					0.00000	100.46456				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	100.47103				0.00	40,000,000	20,000,000
<b>Total T17A23 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For T17A23</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
T17A31 On 21/02/2026 Spot Bond			7.36000	100.05411	7.36000	100.03446				0.00	0	
<b>Total T17A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A31</b>										<b>0.00</b>	<b>0</b>	
T17A32 On 21/02/2026 Spot Bond			7.87000	100.09316	7.87000	100.07217				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	100.66985				0.00	0	100,000,000
<b>Total TC001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For TC001</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
TC002 On 15/02/2027 Spot Bond					0.00000	100.77563				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	101.15190				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	101.46048				0.00	0	500,000,000
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.44779				0.00	1,000,000,000	1,000,000,000
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For TFS156</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
TFS157 On 16/11/2023 Spot Bond					0.00000	100.75552				0.00	1,240,000,000	610,000,000
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>1,240,000,000</b>	<b>610,000,000</b>
<b>Total For TFS157</b>										<b>0.00</b>	<b>1,240,000,000</b>	<b>610,000,000</b>
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.19329				0.00	0	
<b>Total TFS159 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 TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.66624				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	101.04887				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	101.38081				0.00	0	150,000,00
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
TFS165 On 15/10/2023 Spot Bond					0.00000	100.76213				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	100.90948				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	101.15190				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	101.08225				0.00	1,000,000,000	500,000,00
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For TFS168</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
TFS169 On 30/11/2024 Spot Bond					0.00000	100.16828				0.00	2,400,000,000	1,200,000,00
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,200,000,00</b>
<b>Total For TFS169</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,200,000,00</b>
TFS170 On 30/11/2026 Spot Bond					0.00000	100.05435				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	100.50571				0.00	0	
<b>Total TFS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS171</b>										<b>0.00</b>	<b>0</b>	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.56341				0.00	0	
<b>Total TFS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS172</b>										<b>0.00</b>	<b>0</b>	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	

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 TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH15A' On 21/11/2022 Spot Bond					0.00000	100.48300				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			9.98000	9.98000	9.98000	103.02268				0.00	0	
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	
TH15A' On 21/11/2022 Spot Bond					0.00000	100.46824				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	100.46869				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	100.49854				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	100.52958				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	100.53281				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	100.52901				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	100.57425				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	100.51345				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	100.85226				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D: On 21/11/2022 Spot Bond					0.00000	100.72989				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.65128				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	100.47127				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			8.64000	100.32759	8.64000	100.30453				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	100.47452				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	100.47257				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			5.91000	100.13212	5.91000	100.11627				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	100.48684				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	100.68572				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	100.51148				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	100.50695				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	100.53805				0.00	0	
<b>Total TH16C2 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 TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.52963				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	100.64606				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	100.70091				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	100.66866				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	100.50014				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	100.49044				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	100.48721				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	100.52341				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	100.50855				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	100.50661				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	100.64211				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	100.61828				0.00	0	

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 TH17D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D2</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.60345				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	100.42583				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	100.43560				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>	
TL25 On 04/09/2024 Spot Bond			8.64000	101.96074	8.64000	101.93692				0.00	0	
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	102.17445				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	101.35992				0.00	910,600,000	204,200,000
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>910,600,000</b>	<b>204,200,000</b>
<b>Total For TL27</b>										<b>0.00</b>	<b>910,600,000</b>	<b>204,200,000</b>
TL28 On 24/04/2025 Spot Bond			9.21000	103.81809	9.21000	103.79255				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	102.48947				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	100.50896				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	100.76812				0.00	0	
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	101.15822				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN23 On 06/11/2023 Spot Bond			8.86000	105.93782	8.86000	105.91287			3,679,765,324,000.00	415,323,400	307,629,50
<b>Total TN23 SPOT</b>									<b>3,679,765,324,000.00</b>	<b>415,323,400</b>	<b>307,629,50</b>
<b>Total For TN23</b>									<b>3,679,765,324,000.00</b>	<b>415,323,400</b>	<b>307,629,50</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	49.90822	100.00000	49.79836			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			9.59000	100.48371	9.59000	100.45814			31,750,015,780,000.00	3,310,742,000	1,813,140,60
<b>Total TN25 SPOT</b>									<b>31,750,015,780,000.00</b>	<b>3,310,742,000</b>	<b>1,813,140,60</b>
<b>Total For TN25</b>									<b>31,750,015,780,000.00</b>	<b>3,310,742,000</b>	<b>1,813,140,60</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	18.55542	100.00000	18.51457			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			11.09000	94.56346	11.09000	94.53572			58,971,361,122,000.00	5,317,525,800	19,866,225,10
<b>Total TN27 SPOT</b>									<b>58,971,361,122,000.00</b>	<b>5,317,525,800</b>	<b>19,866,225,10</b>
<b>Total For TN27</b>									<b>58,971,361,122,000.00</b>	<b>5,317,525,800</b>	<b>19,866,225,10</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	13.10963	100.00000	13.08077			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			11.09000	97.36206	11.09000	97.33351			0.00	0	
<b>Total TN29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN29</b>									<b>0.00</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			11.74000	98.22133	11.74000	98.19072			27,706,400,000,000.00	2,360,000,000	2,180,000,00
<b>Total TN30 SPOT</b>									<b>27,706,400,000,000.00</b>	<b>2,360,000,000</b>	<b>2,180,000,00</b>
<b>Total For TN30</b>									<b>27,706,400,000,000.00</b>	<b>2,360,000,000</b>	<b>2,180,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	119.22621	8.00000	119.20065			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			12.18200	96.15131	12.18200	96.12042			0.00	0	
<b>Total TN34 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN34</b>									<b>0.00</b>	<b>0</b>	
TN40 On 09/10/2040 Spot Bond			12.42500	92.72858	12.42500	92.69804			15,543,528,385,000.00	1,250,988,200	706,854,70
<b>Total TN40 SPOT</b>									<b>15,543,528,385,000.00</b>	<b>1,250,988,200</b>	<b>706,854,70</b>
<b>Total For TN40</b>									<b>15,543,528,385,000.00</b>	<b>1,250,988,200</b>	<b>706,854,70</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	104.68389	10.75000	104.65395			0.00	0	
<b>Total TN40/R214 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 TN40/R214</b>										<b>0.00</b>	<b>0</b>	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.86851				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	100.89190				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			5.52900	102.36586	5.52900	102.38873				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	101.73467				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	101.51175				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	101.53778				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	101.57348				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			7.76000	102.01342	7.76000	101.30944				0.00	0	
<b>Total TR5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A31</b>										<b>0.00</b>	<b>0</b>	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	101.36174				0.00	0	
<b>Total TR5OM2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5OM2</b>										<b>0.00</b>	<b>0</b>	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	100.51691				0.00	0	
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	
TRA3A4 On 14/11/2022 Spot Bond			8.07000	103.16920	8.07000	103.14669				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>	
TRA3A5 On 14/11/2022 Spot Bond					0.00000	100.63229				0.00	0	



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 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	100.76082				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	100.63317				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	101.15793				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			8.36000	105.17129	8.36000	105.14776				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	101.15793				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			8.77000	103.44629	8.77000	103.42204				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	99.76071				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	101.80628				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	101.70677				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	101.63537				0.00	0	
<b>Total TRA5B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B2</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	102.09941				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA5C On 20/06/2026 Spot Bond					0.00000	102.09941				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>	
TSP260 On 16/09/2022 Spot Bond					0.00000	99.98602				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	97.64169				0.00	0	
<b>Total TSP261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP261</b>										<b>0.00</b>	<b>0</b>	
TSP262 On 13/02/2023 Spot Bond					0.00000	97.48926				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	96.94625				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	101.44669				0.00	0	
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.19850				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	101.80224				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 06/10/2022 Spot Bond					0.00000	101.00664				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	100.87502				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	100.88443				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	100.46434				0.00	0	
<b>Total TWC418 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 TWC418</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 28/11/2022 Spot Bond					0.00000	100.48858				0.00	0	
<b>Total TWC419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC419</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 28/09/2022 Spot Bond					0.00000	100.38243				0.00	0	
<b>Total TWC420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC420</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.21690				0.00	0	
<b>Total TWC421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC421</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.22428				0.00	0	
<b>Total TWC422 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC422</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 07/12/2022 Spot Bond					0.00000	100.13326				0.00	0	
<b>Total TWC423 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC423</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			11.06000	100.91946	11.06000	100.88946				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	100.62196				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	100.61539				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.63455				0.00	0	
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.68895				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	100.70151				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	100.72160				0.00	0	

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 UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B02</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.81023				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	100.82694				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	101.33998				0.00	0	
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.80619				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	100.61886				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	100.64897				0.00	0	
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.57375				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>	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.33101				0.00	0	
<b>Total VKE19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE19</b>										<b>0.00</b>	<b>0</b>	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.34019				0.00	0	330,000,00
<b>Total VKE20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
<b>Total For VKE20</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
WHL03 On 02/10/2023 Spot Bond					0.00000	101.60107				0.00	0	
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL03</b>										<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>										<b>2.45e+017</b>	<b>800,233,680,988</b>	<b>371,335,258,44</b>
<b>Total for SPOT :</b>										<b>2.45e+017</b>	<b>800,233,680,988</b>	<b>371,335,258,44</b>

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 Futures</b>									2.45e+017	800,233,705,744	371,336,588,76
<b>Total Options</b>									0.00	0	166,23
<b>Grand Total:</b>									2.45e+017	800,233,705,744	371,336,755,00