



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: 18/10/2022

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			12.63995	71.18592	12.65175	71.13223			0.00	0	
ES33	On	02/02/2023	Bond Future			12.83886	72.52193	12.84996	72.47264			0.00	0	35
ES33	On	04/05/2023	Bond Future			13.01180	70.22550	13.02452	70.17024			0.00	0	
ES33	On	03/08/2023	Bond Future			13.18874	71.69110	13.19660	71.65769			0.00	0	
ES33	On	02/11/2023	Bond Future			13.37806	69.39309	13.37951	69.38706			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			12.85895	69.41751	12.90077	69.19917			0.00	0	
ES42	On	02/02/2023	Bond Future			13.03168	70.72034	13.07421	70.50318			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			13.18909	67.91833	13.23437	67.69190			0.00	0	
ES42	On	03/08/2023	Bond Future			13.34483	69.33652	13.38738	69.12782			0.00	0	
ES42	On	02/11/2023	Bond Future			13.51097	66.52220	13.54960	66.33666			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			165.81705	165.81705	165.90566	165.90566			37,972,104.45	229	3,08

an  
est

0  
50  
0  
0  
0  
0

10

10

0

39

0

0

0

19

19

34

iPM

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	02/02/2023	Bond Future			167.22123	167.22123	167.32372	167.32372			38,293,661.67	229	4,2
I2025	On	04/05/2023	Bond Future			170.67707	170.67707	170.77020	170.77020			0.00	0	
I2025	On	03/08/2023	Bond Future			172.47457	172.47457	172.62273	172.62273			0.00	0	
I2025	On	02/11/2023	Bond Future			176.07657	176.07657	176.29592	176.29592			0.00	0	
<b>Total I2025 Future</b>												<b>76,265,766.12</b>	<b>458</b>	<b>7,31</b>
<b>Total For I2025</b>												<b>76,265,766.12</b>	<b>458</b>	<b>7,31</b>
I2029	On	03/11/2022	Bond Future			118.64326	118.64326	118.59904	118.59904			20,643,927.24	174	9
I2029	On	02/02/2023	Bond Future			120.86997	120.86997	120.83390	120.83390			21,031,374.78	174	1,08
I2029	On	04/05/2023	Bond Future			122.06605	122.06605	122.02042	122.02042			0.00	0	
I2029	On	03/08/2023	Bond Future			124.61146	124.61146	124.60415	124.60415			0.00	0	
I2029	On	02/11/2023	Bond Future			125.87035	125.87035	125.91008	125.91008			0.00	0	
<b>Total I2029 Future</b>												<b>41,675,302.02</b>	<b>348</b>	<b>1,95</b>
<b>Total For I2029</b>												<b>41,675,302.02</b>	<b>348</b>	<b>1,95</b>
I2033	On	03/11/2022	Bond Future			112.83134	112.83134	113.04397	113.04397			451,325.36	4	58
I2033	On	02/02/2023	Bond Future			114.94896	114.94896	115.17421	115.17421			459,795.84	4	6,98
I2033	On	04/05/2023	Bond Future			115.93486	115.93486	116.15635	116.15635			0.00	0	
I2033	On	03/08/2023	Bond Future			118.35233	118.35233	118.61588	118.61588			0.00	0	
I2033	On	02/11/2023	Bond Future			119.38960	119.38960	119.70341	119.70341			0.00	0	
<b>Total I2033 Future</b>												<b>911,121.20</b>	<b>8</b>	<b>7,58</b>
<b>Total For I2033</b>												<b>911,121.20</b>	<b>8</b>	<b>7,58</b>
I2038	On	03/11/2022	Bond Future			125.37997	125.37997	126.32787	126.32787			0.00	0	1,30
I2038	On	02/02/2023	Bond Future			125.81171	125.81171	126.78653	126.78653			0.00	0	2,7
I2038	On	04/05/2023	Bond Future			128.41240	128.41240	129.39864	129.39864			0.00	0	1,7
I2038	On	03/08/2023	Bond Future			129.10864	129.10864	130.15507	130.15507			0.00	0	
I2038	On	02/11/2023	Bond Future			131.80508	131.80508	132.92489	132.92489			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,78</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>5,78</b>
I2046	On	03/11/2022	Bond Future			110.69371	110.69371	111.90852	111.90852			0.00	0	8,48
I2046	On	02/02/2023	Bond Future			112.77113	112.77113	114.01725	114.01725			0.00	0	9,2
I2046	On	04/05/2023	Bond Future			113.05682	113.05682	114.31992	114.31992			0.00	0	5,00
I2046	On	03/08/2023	Bond Future			115.41473	115.41473	116.74116	116.74116			0.00	0	
I2046	On	02/11/2023	Bond Future			115.71400	115.71400	117.11145	117.11145			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>22,76</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>22,76</b>
I2050	On	03/11/2022	Bond Future			112.96462	112.96462	113.52167	113.52167			0.00	0	1,58
I2050	On	02/02/2023	Bond Future			112.94442	112.94442	113.52019	113.52019			0.00	0	7,7
I2050	On	04/05/2023	Bond Future			115.27890	115.27890	115.85867	115.85867			0.00	0	3,58
I2050	On	03/08/2023	Bond Future			115.47950	115.47950	116.10658	116.10658			0.00	0	

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			117.89124	117.89124	118.57751	118.57751			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>12,95</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>12,95</b>
R186	On	03/11/2022	Bond Future			9.22475	108.28307	9.18474	108.42139		5.87	126,041,493.48	1,164	37,11
R186	On	02/02/2023	Bond Future			9.36086	104.98823	9.31519	105.13716		6.24	51,969,173.85	495	65,82
R186	On	04/05/2023	Bond Future			9.45270	107.13499	9.40558	107.27960		5.37	0.00	0	
R186	On	03/08/2023	Bond Future			9.54882	104.03957	9.48558	104.22151		5.30	0.00	0	
R186	On	02/11/2023	Bond Future			9.65702	106.19030	9.57214	106.41801		4.54	0.00	0	
<b>Total R186 Future</b>												<b>178,010,667.33</b>	<b>1,659</b>	<b>102,96</b>
R186	On	03/11/2022	Bond Future	8.23	Call			0.02000	0.00002	0,000	3.76	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			3,369.83000	3.36983	3,508,130	3.76	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			5.14000	0.00514	2,730	4.42	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,301.63000	2.30163	2,437,540	4.42	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			5.88000	0.00588	3,170	4.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,266.82000	2.26682	2,402,430	4.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			6.71000	0.00671	3,660	4.47	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,232.12000	2.23212	2,367,390	4.47	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			156.19000	0.15619	117,930	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,112.23000	1.11223	1,212,290	5.27	0.00	0	4,3
R186	On	02/02/2023	Bond Future	8.33	Call			352.94000	0.35294	321,960	6.19	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,631.81000	3.63181	3,749,760	6.19	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			358.66000	0.35866	327,290	6.19	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,603.60000	3.60360	3,721,160	6.19	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			347.14000	0.34714	316,550	6.19	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,659.95000	3.65995	3,778,290	6.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,707.63000	2.70763	2,800,890	5.15	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			899.82000	0.89982	848,050	5.15	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,686.98000	2.68698	2,779,820	5.15	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			910.35000	0.91035	858,170	5.15	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,666.14000	2.66614	2,758,570	5.15	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			889.08000	0.88908	837,730	5.15	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,375.03000	2.37503	2,270,090	5.43	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,674.07000	1.67407	1,751,070	5.43	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,392.47000	2.39247	2,287,130	5.43	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,662.96000	1.66296	1,739,560	5.43	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,410.34000	2.41034	2,304,600	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,652.29000	1.65229	1,728,490	5.44	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Put			2,481.59000	2.48159	2,615,460	4.25	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			2,162.29000	2.16229	2,283,760	4.35	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere	
R186	On	02/11/2023	Bond Future	9.39	Call		1,658.77000	1.65877	1,551,990	4.36	0.00	0		
R186	On	02/11/2023	Bond Future	9.39	Put		2,149.56000	2.14956	2,270,490	4.36	0.00	0		
R186	On	02/11/2023	Bond Future	9.40	Call		1,673.12000	1.67312	1,565,810	4.36	0.00	0		
R186	On	02/11/2023	Bond Future	9.40	Put		2,136.89000	2.13689	2,257,290	4.36	0.00	0		
R186	On	02/11/2023	Bond Future	9.15	Call		1,339.58000	1.33958	1,245,740	4.25	0.00	0	1,7	
R186	On	02/11/2023	Bond Future	10.42	Call		3,420.93000	3.42093	3,266,750	4.92	0.00	0		
R186	On	02/11/2023	Bond Future	10.42	Put		1,174.71000	1.17471	1,248,240	4.92	0.00	0	1,7	
R186	On	02/11/2023	Bond Future	9.38	Call		1,644.47000	1.64447	1,538,230	4.35	0.00	0		
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>12,0</b>	
<b>Total For R186</b>											<b>178,010,667.33</b>	<b>1,659</b>	<b>115,01</b>	
R197	On	03/11/2022	Bond Future			335.34049	335.34049	335.77227	335.77227		3,688,745.39	11	5	
R197	On	02/02/2023	Bond Future			332.72573	332.72573	333.19045	333.19045		3,659,983.03	11	2	
R197	On	04/05/2023	Bond Future			339.60256	339.60256	340.05397	340.05397		0.00	0		
R197	On	03/08/2023	Bond Future			337.52730	337.52730	338.08980	338.08980		0.00	0		
R197	On	02/11/2023	Bond Future			344.57679	344.57679	345.28528	345.28528		0.00	0		
<b>Total R197 Future</b>											<b>7,348,728.42</b>	<b>22</b>	<b>8</b>	
<b>Total For R197</b>											<b>7,348,728.42</b>	<b>22</b>	<b>8</b>	
R202	On	03/11/2022	Bond Future			247.42733	247.42733	247.33202	247.33202		0.00	0	5,6	
R202	On	02/02/2023	Bond Future			247.33925	247.33925	247.26058	247.26058		0.00	0	6,6	
R202	On	04/05/2023	Bond Future			252.45066	252.45066	252.35335	252.35335		0.00	0		
R202	On	03/08/2023	Bond Future			252.85091	252.85091	252.82858	252.82858		0.00	0		
R202	On	02/11/2023	Bond Future			258.13156	258.13156	258.20888	258.20888		0.00	0		
<b>Total R202 Future</b>											<b>0.00</b>	<b>0</b>	<b>12,27</b>	
<b>Total For R202</b>											<b>0.00</b>	<b>0</b>	<b>12,27</b>	
R2023	On	03/11/2022	Bond Future			7.28336	101.60425	7.28969	101.60232	0.38	41,048,117.00	404	8,4	
<b>Total R2023 Future</b>											<b>41,048,117.00</b>	<b>404</b>	<b>8,4</b>	
R2023	On	03/11/2022	Bond Future	6.25	Call			0.00000	0.00000	0,000	0.21	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			318.04000	0.31804	316,110	0.21	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.00000	0.00000	0,000	0.21	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			314.98000	0.31498	313,050	0.21	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.00000	0.00000	0,000	0.21	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			311.91000	0.31191	309,980	0.21	0.00	0	
<b>Total R2023 Option</b>											<b>0.00</b>	<b>0</b>		
<b>Total For R2023</b>											<b>41,048,117.00</b>	<b>404</b>	<b>8,4</b>	
R2030	On	03/11/2022	Bond Future			10.83429	88.18923	10.81022	88.29704		9.65	805,696,805.28	9,136	46,7
R2030	On	02/02/2023	Bond Future			10.99448	85.81692	10.96764	85.93343		10.60	784,280,831.88	9,139	86,3
R2030	On	04/05/2023	Bond Future			11.13266	87.57309	11.10589	87.68586		10.10	0.00	0	
R2030	On	03/08/2023	Bond Future			11.28044	85.37298	11.24525	85.51654		9.56	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	02/11/2023	Bond Future			11.42760	87.13794	11.38177	87.31911	7.88	0.00	0	
<b>Total R2030 Future</b>											<b>1,589,977,637.16</b>	<b>18,275</b>	<b>133,05</b>
R2030	On	03/11/2022	Bond Future	9.70	Call			0.00000	0.00000	0,000	5.52	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			5,165.08000	5.16508	5,272,890	5.52	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			3.09000	0.00309	1,820	7.02	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,357.12000	3.35712	3,463,660	7.02	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			3.63000	0.00363	2,170	7.07	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			66.08000	0.06608	64,520	11.89	0	50
R2030	On	03/11/2022	Bond Future	10.09	Put			3,310.62000	3.31062	3,416,970	7.07	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			4.25000	0.00425	2,580	7.12	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			3,264.23000	3.26423	3,370,370	7.12	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			16.61000	0.01661	11,270	7.62	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			2,808.21000	2.80821	2,910,680	7.62	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			3,387.71000	3.38771	3,278,340	11.89	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			105.44000	0.10544	97,340	10.88	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			9,025.07000	9.02507	9,133,480	10.88	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			113.09000	0.11309	104,490	10.85	0	30
R2030	On	02/02/2023	Bond Future	9.08	Put			8,836.04000	8.83604	8,943,950	10.85	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			296.85000	0.29685	277,980	10.43	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			6,224.94000	6.22494	6,322,580	10.43	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			363.68000	0.36368	341,560	10.33	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			5,679.68000	5.67968	5,774,070	10.33	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			65.11000	0.06511	59,680	10.91	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			10,125.66000	10.12566	10,236,740	10.91	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			386.75000	0.38675	363,550	10.30	0	30
R2030	On	02/02/2023	Bond Future	9.83	Put			5,515.45000	5.51545	5,608,760	10.30	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			456.78000	0.45678	430,420	10.22	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			5,072.92000	5.07292	5,163,070	10.22	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			139.10000	0.13910	128,890	10.76	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			8,275.10000	8.27510	8,381,400	10.76	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			499.31000	0.49931	471,120	10.18	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			4,837.41000	4.83741	4,925,730	10.18	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			507.93000	0.50793	479,390	10.18	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			4,799.79000	4.79979	4,887,760	10.18	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			369.36000	0.36936	346,970	10.33	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			5,638.49000	5.63849	5,732,610	10.33	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			2,436.89000	2.43689	2,360,990	10.75	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			1,606.31000	1.60631	1,646,920	10.75	0	30
R2030	On	02/02/2023	Bond Future	11.35	Call			2,944.84000	2.94484	2,862,030	10.93	0	5,00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	02/02/2023	Bond Future	11.35	Put			1,303.90000	1.30390	1,337,600	10.93	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			491.96000	0.49196	464,080	10.19	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			4,876.32000	4.87632	4,964,950	10.19	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			3,524.60000	3.52460	3,435,390	11.15	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			1,041.26000	1.04126	1,068,560	11.15	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call			2,336.15000	2.33615	2,261,800	10.71	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			1,677.44000	1.67744	1,719,600	10.71	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put			5,663.80000	5.66380	5,745,440	9.64	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			276.89000	0.27689	263,850	10.11	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			9,623.95000	9.62395	9,723,680	10.11	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			529.51000	0.52951	507,570	9.84	0.00	0	18
R2030	On	04/05/2023	Bond Future	9.58	Put			7,279.96000	7.27996	7,370,790	9.84	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			3,988.80000	3.98880	4,054,970	9.80	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			585.55000	0.58555	561,810	9.80	0.00	0	47
R2030	On	04/05/2023	Bond Future	9.67	Put			6,919.62000	6.91962	7,008,650	9.80	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			661.11000	0.66111	635,050	9.75	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.78	Put			6,489.48000	6.48948	6,576,190	9.75	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			836.39000	0.83639	805,260	9.64	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	11.34	Put			2,210.01000	2.21001	2,251,840	10.40	0.00	0	18
R2030	On	04/05/2023	Bond Future	10.42	Call			1,351.32000	1.35132	1,308,070	9.76	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put			4,305.84000	4.30584	4,375,360	9.76	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			1,500.56000	1.50056	1,454,270	9.79	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			4,016.38000	4.01638	4,082,860	9.79	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			1,516.70000	1.51670	1,470,100	9.80	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			904.09000	0.90409	922,150	11.56	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call			1,532.94000	1.53294	1,486,030	9.80	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			3,961.35000	3.96135	4,027,210	9.80	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			1,717.25000	1.71725	1,666,900	9.86	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			3,666.86000	3.66686	3,729,280	9.86	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			3,189.82000	3.18982	3,118,880	10.40	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			856.13000	0.85613	873,220	11.63	0.00	0	38
R2030	On	04/05/2023	Bond Future	11.62	Call			3,919.44000	3.91944	3,841,340	10.67	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put			1,786.36000	1.78636	1,821,030	10.67	0.00	0	38
R2030	On	04/05/2023	Bond Future	12.04	Call			5,117.60000	5.11760	5,030,470	11.08	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			1,291.80000	1.29180	1,317,440	11.08	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call			6,533.97000	6.53397	6,439,260	11.56	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Call			6,756.07000	6.75607	6,660,390	11.63	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			1,762.17000	1.76217	1,703,770	9.17	0.00	0	38
R2030	On	03/08/2023	Bond Future	10.65	Put			4,237.40000	4.23740	4,322,560	9.17	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call			3,142.66000	3.14266	3,060,620	9.64	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/08/2023	Bond Future	11.35	Put		2,716.23000	2.71623	2,777,750	9.64	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		3,165.65000	3.16565	3,083,300	9.65	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		2,698.65000	2.69865	2,759,860	9.65	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		1,394.53000	1.39453	1,344,530	9.08	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	10.40	Put		4,936.28000	4.93628	5,029,840	9.08	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		6,487.77000	6.48777	6,374,440	10.79	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		1,212.60000	1.21260	1,242,830	10.79	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call		7,393.69000	7.39369	7,275,250	11.08	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		998.64000	0.99864	1,023,760	11.08	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call		3,119.74000	3.11974	3,038,030	9.64	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		2,733.90000	2.73390	2,795,750	9.64	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		4,011.44000	4.01144	4,120,330	7.59	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		1,717.36000	1.71736	1,645,960	7.57	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		4,059.90000	4.05990	4,169,670	7.57	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		1,733.84000	1.73384	1,662,010	7.58	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		4,035.44000	4.03544	4,144,780	7.58	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		1,750.76000	1.75076	1,678,480	7.59	0.00	0	
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>21,4</b>
<b>Total For R2030</b>											<b>1,589,977,637.16</b>	<b>18,275</b>	<b>154,5</b>
R2032	On	03/11/2022	Bond Future			11.32296	83.37077	11.29900	83.49086	11.86	649,875,152.15	7,795	115,4
R2032	On	02/02/2023	Bond Future			11.48244	84.91480	11.45611	85.04348	12.57	661,910,866.00	7,795	102,4
R2032	On	04/05/2023	Bond Future			11.61802	82.48850	11.59172	82.61401	12.70	0.00	0	
R2032	On	03/08/2023	Bond Future			11.75610	84.19136	11.72280	84.34656	11.44	0.00	0	2,6
R2032	On	02/11/2023	Bond Future			11.90322	81.77112	11.86107	81.96278	9.88	0.00	0	
<b>Total R2032 Future</b>											<b>1,311,786,018.15</b>	<b>15,590</b>	<b>220,4</b>
R2032	On	03/11/2022	Bond Future	9.31	Call		0.00000	0.00000	0,000	10.48	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Put		10,835.14000	10.83514	10,955,230	10.48	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call		0.00000	0.00000	0,000	10.37	0.00	0	4
R2032	On	03/11/2022	Bond Future	9.36	Put		10,540.47000	10.54047	10,660,560	10.37	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call		0.00000	0.00000	0,000	10.15	0.00	0	5
R2032	On	03/11/2022	Bond Future	9.92	Put		7,322.09000	7.32209	7,442,180	9.11	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call		0.02000	0.00002	0,010	8.68	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put		6,263.48000	6.26348	6,383,560	8.68	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.16	Call		0.03000	0.00003	0,010	8.56	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put		5,987.65000	5.98765	6,107,720	8.56	0.00	0	1
R2032	On	03/11/2022	Bond Future	10.21	Put		5,712.95000	5.71295	5,833,010	8.45	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call		4.11000	0.00411	2,500	9.30	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put		4,199.23000	4.19923	4,317,710	9.30	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.56	Call		9.50000	0.00950	6,180	9.57	0.00	0	



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	10.56	Put			3,830.59000	3.83059	3,947,360	9.57	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.92	Call			0.00000	0.00000	0,000	9.11	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Put			3,316.77000	3.31677	3,429,090	9.97	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			28.84000	0.02884	20,470	10.01	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.67	Put			3,266.47000	3.26647	3,378,190	10.01	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Call			1,314.99000	1.31499	1,214,240	12.41	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put			562.09000	0.56209	581,430	12.41	0.00	0	7,5
R2032	On	03/11/2022	Bond Future	10.21	Call			0.05000	0.00005	0,020	8.45	0.00	0	5
R2032	On	03/11/2022	Bond Future	9.46	Put			9,954.79000	9.95479	10,074,880	10.15	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			1,661.25000	1.66125	1,552,900	12.68	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			414.79000	0.41479	426,530	12.68	0.00	0	5
R2032	On	03/11/2022	Bond Future	12.30	Call			4,851.57000	4.85157	4,729,860	14.49	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			27.81000	0.02781	26,190	14.49	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Call			26.32000	0.02632	18,550	9.97	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			56.57000	0.05657	51,600	11.90	0.00	0	4
R2032	On	02/02/2023	Bond Future	9.31	Put			11,509.56000	11.50956	11,633,270	11.90	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			82.60000	0.08260	75,780	11.90	0.00	0	5
R2032	On	02/02/2023	Bond Future	9.47	Put			10,611.84000	10.61184	10,733,700	11.90	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			209.34000	0.20934	194,730	11.80	0.00	0	7
R2032	On	02/02/2023	Bond Future	9.92	Put			8,203.72000	8.20372	8,317,790	11.80	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			327.03000	0.32703	306,280	11.74	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			7,006.63000	7.00663	7,114,560	11.74	0.00	0	4
R2032	On	02/02/2023	Bond Future	10.22	Call			363.65000	0.36365	341,130	11.73	0.00	0	5
R2032	On	02/02/2023	Bond Future	10.22	Put			6,718.50000	6.71850	6,824,660	11.73	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			478.14000	0.47814	450,430	11.69	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			5,974.60000	5.97460	6,075,570	11.69	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			486.08000	0.48608	458,030	11.69	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			5,929.26000	5.92926	6,029,890	11.69	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			494.25000	0.49425	465,840	11.68	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			5,884.19000	5.88419	5,984,460	11.68	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			581.53000	0.58153	549,500	11.66	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			5,441.39000	5.44139	5,538,040	11.66	0.00	0	4
R2032	On	02/02/2023	Bond Future	10.67	Call			780.47000	0.78047	741,140	11.78	0.00	0	7
R2032	On	02/02/2023	Bond Future	10.67	Put			4,748.90000	4.74890	4,838,250	11.78	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			2,957.35000	2.95735	2,871,260	12.81	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,823.71000	1.82371	1,866,300	12.81	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			3,411.00000	3.41100	3,319,210	13.00	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,561.30000	1.56130	1,598,190	13.00	0.00	0	5
R2032	On	02/02/2023	Bond Future	12.75	Call			6,596.93000	6.59693	6,481,760	14.21	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			580.08000	0.58008	593,590	14.21	0.00	0	7

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2032	On	04/05/2023	Bond Future	10.87	Put			5,115.34000	5.11534	5,192,360	12.14		0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			1,585.73000	1.58573	1,536,910	12.15		0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			5,081.57000	5.08157	5,158,260	12.15		0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Put			3,640.06000	3.64006	3,700,200	12.57		0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			8,994.53000	8.99453	8,883,580	15.01		0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put			806.69000	0.80669	821,250	15.01		0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call			1,185.43000	1.18543	1,145,170	11.99		0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put			6,007.51000	6.00751	6,092,760	11.99		0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			1,568.99000	1.56899	1,520,500	12.14		0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			1,602.57000	1.60257	1,553,420	12.15		0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			5,047.94000	5.04794	5,124,300	12.15		0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call			2,571.69000	2.57169	2,506,320	12.57		0.00	0	40
R2032	On	03/08/2023	Bond Future	11.75	Call			3,491.00000	3.49100	3,403,990	11.44		0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			3,364.20000	3.36420	3,432,390	11.44		0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			3,516.64000	3.51664	3,429,290	11.45		0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			3,343.29000	3.34329	3,411,140	11.45		0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			3,542.07000	3.54207	3,454,380	11.46		0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			3,322.20000	3.32220	3,389,710	11.46		0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			3,882.21000	3.88221	3,790,200	11.58		0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			3,060.80000	3.06080	3,123,990	11.58		0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			4,904.86000	4.90486	5,021,390	9.48		0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			1,980.47000	1.98047	1,904,900	9.49		0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			4,875.01000	4.87501	4,991,100	9.49		0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			1,944.84000	1.94484	1,870,160	9.48		0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			4,934.83000	4.93483	5,051,810	9.48		0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			1,962.61000	1.96261	1,887,480	9.48		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>1,311,786,018.15</b>	<b>15,590</b>	<b>244,86</b>
R2035	On	03/11/2022	Bond Future			11.67702	83.60127	11.67832	83.59400		13.53		73,987,123.95	885	19,85
R2035	On	02/02/2023	Bond Future			11.83520	85.14956	11.83539	85.14853		14.29		75,357,360.60	885	160,21
R2035	On	04/05/2023	Bond Future			11.96402	82.38454	11.96530	82.37768		14.73		0.00	0	
R2035	On	03/08/2023	Bond Future			12.09666	84.08499	12.09286	84.10496		13.27		0.00	0	
R2035	On	02/11/2023	Bond Future			12.23957	81.31733	12.22924	81.37051		11.61		0.00	0	
<b>Total R2035 Future</b>													<b>149,344,484.55</b>	<b>1,770</b>	<b>180,14</b>
R2035	On	03/11/2022	Bond Future	9.82	Call			0.00000	0.00000	0,000	12.83		0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put			11,406.27000	11.40627	11,399,000	12.83		0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			0.14000	0.00014	0,090	12.50		0.00	0	9;
R2035	On	03/11/2022	Bond Future	10.30	Put			8,255.06000	8.25506	8,247,740	12.50		0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			1.53000	0.00153	1,120	12.31		0.00	0	

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	03/11/2022	Bond Future	11.13	Put			3,242.79000	3.24279	3,225,460	12.61	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			21.26000	0.02126	17,280	15.13	0.00	0	9;
R2035	On	03/11/2022	Bond Future	10.99	Call			38.96000	0.03896	33,390	12.45	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			4,020.60000	4.02060	4,007,760	12.45	0.00	0	5f
R2035	On	03/11/2022	Bond Future	11.05	Call			57.50000	0.05750	50,180	12.52	0.00	0	9;
R2035	On	03/11/2022	Bond Future	11.05	Put			3,681.21000	3.68121	3,666,620	12.52	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			93.03000	0.09303	82,970	12.61	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			6,549.26000	6.54926	6,541,580	12.31	0.00	0	5f
R2035	On	03/11/2022	Bond Future	11.14	Call			98.49000	0.09849	88,060	12.63	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			3,189.27000	3.18927	3,171,570	12.63	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			104.21000	0.10421	93,400	12.64	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			3,136.06000	3.13606	3,117,980	12.64	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			5,356.72000	5.35672	5,360,010	15.13	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			88.47000	0.08847	86,230	13.04	0.00	0	3f
R2035	On	02/02/2023	Bond Future	9.89	Put			11,793.11000	11.79311	11,789,840	13.04	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			431.45000	0.43145	425,260	13.07	0.00	0	3f
R2035	On	02/02/2023	Bond Future	10.64	Put			7,357.95000	7.35795	7,350,730	13.07	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			72.77000	0.07277	70,820	13.04	0.00	0	5f
R2035	On	02/02/2023	Bond Future	9.81	Put			12,308.29000	12.30829	12,305,310	13.04	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			80.29000	0.08029	78,200	13.04	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			12,049.85000	12.04985	12,046,730	13.04	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			660.61000	0.66061	652,890	13.20	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			6,191.01000	6.19101	6,182,260	13.20	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			222.01000	0.22201	217,830	13.06	0.00	0	9;
R2035	On	02/02/2023	Bond Future	10.30	Put			9,270.89000	9.27089	9,265,680	13.06	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			400.70000	0.40070	394,760	13.07	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			7,573.23000	7.57323	7,566,260	13.07	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			921.48000	0.92148	912,490	13.39	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put			5,322.02000	5.32202	5,312,000	13.39	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.66	Call			447.39000	0.44739	441,080	13.07	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			7,251.24000	7.25124	7,243,900	13.07	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.86	Call			648.42000	0.64842	640,760	13.18	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			6,238.87000	6.23887	6,230,180	13.18	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Call			7,734.47000	7.73447	7,726,880	16.51	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			647.77000	0.64777	639,150	16.51	0.00	0	9;
R2035	On	02/02/2023	Bond Future	10.88	Call			672.84000	0.67284	665,040	13.21	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			6,143.25000	6.14325	6,134,420	13.21	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			906.18000	0.90618	897,250	13.38	0.00	0	9;
R2035	On	02/02/2023	Bond Future	11.05	Put			5,365.67000	5.36567	5,355,710	13.38	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			2,976.71000	2.97671	2,964,880	14.57	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	02/02/2023	Bond Future	11.94	Put		2,407.88000	2.40788	2,395,020	14.57	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call		3,100.73000	3.10073	3,088,920	14.63	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put		2,315.91000	2.31591	2,303,070	14.63	0.00	0	38
R2035	On	04/05/2023	Bond Future	10.42	Put		9,631.66000	9.63166	9,620,710	13.70	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call		881.44000	0.88144	876,960	13.70	0.00	0	38
R2035	On	04/05/2023	Bond Future	10.60	Put		8,696.86000	8.69686	8,685,520	13.70	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		5,988.35000	5.98835	5,976,060	13.88	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		1,752.62000	1.75262	1,747,180	13.89	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		5,949.70000	5.94970	5,937,400	13.89	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		325.21000	0.32521	322,470	13.70	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		12,892.05000	12.89205	12,882,450	13.70	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		707.23000	0.70723	703,140	13.70	0.00	0	48
R2035	On	04/05/2023	Bond Future	12.46	Put		2,512.47000	2.51247	2,501,110	15.35	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		7,652.51000	7.65251	7,649,930	16.34	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		1,501.06000	1.50106	1,491,620	16.34	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call		1,677.47000	1.67747	1,672,080	13.85	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put		6,105.37000	6.10537	6,093,120	13.85	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		1,733.65000	1.73365	1,728,220	13.88	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		1,771.72000	1.77172	1,766,270	13.89	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		5,911.23000	5.91123	5,898,920	13.89	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		5,102.79000	5.10279	5,098,290	15.35	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		3,710.59000	3.71059	3,693,730	13.26	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		4,253.73000	4.25373	4,256,840	13.26	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		3,737.75000	3.73775	3,720,850	13.27	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		4,227.86000	4.22786	4,230,930	13.27	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		3,683.21000	3.68321	3,666,400	13.25	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		4,279.43000	4.27943	4,282,590	13.25	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		6,332.61000	6.33261	6,363,360	10.99	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		1,968.62000	1.96862	1,946,060	11.00	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		6,295.66000	6.29566	6,326,280	11.00	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		1,987.29000	1.98729	1,964,590	11.00	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		6,258.86000	6.25886	6,289,340	11.00	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		1,950.06000	1.95006	1,927,630	10.99	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>149,344,484.55</b>	<b>1,770</b>	<b>193,28</b>
R2037	On	03/11/2022	Bond Future			11.84485	79.53317	11.84103	79.55465	14.43	13,520,638.90	170	27,28
R2037	On	02/02/2023	Bond Future			11.99304	76.75018	11.98797	76.77809	16.10	13,277,781.14	173	116,60
R2037	On	04/05/2023	Bond Future			12.12332	78.32149	12.11908	78.34441	15.77	0.00	0	
R2037	On	03/08/2023	Bond Future			12.25984	75.68023	12.25062	75.72913	15.09	0.00	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	02/11/2023	Bond Future			12.39243	77.24500	12.37693	77.32577		12.71	0.00	0	
<b>Total R2037 Future</b>												<b>26,798,420.04</b>	<b>343</b>	<b>143,85</b>
R2037	On	03/11/2022	Bond Future	11.30	Call			106.55000	0.10655	92,860	13.66	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			3,239.97000	3.23997	3,247,760	13.66	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			112.68000	0.11268	98,470	13.68	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			3,186.49000	3.18649	3,193,760	13.68	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			119.12000	0.11912	104,370	13.70	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			3,133.39000	3.13339	3,140,120	13.70	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			676.79000	0.67679	663,100	14.76	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			6,234.10000	6.23410	6,248,320	14.76	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			689.37000	0.68937	675,520	14.78	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			6,185.64000	6.18564	6,199,700	14.78	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			702.10000	0.70210	688,090	14.79	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			6,137.40000	6.13740	6,151,300	14.79	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call			767.92000	0.76792	753,160	14.85	0.00	0	6
R2037	On	02/02/2023	Bond Future	11.10	Put			5,899.35000	5.89935	5,912,500	14.85	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call			2,625.98000	2.62598	2,599,320	16.05	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put			2,725.04000	2.72504	2,726,290	16.05	0.00	0	6
R2037	On	04/05/2023	Bond Future	11.03	Put			7,490.67000	7.49067	7,500,830	14.70	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			6,331.68000	6.33168	6,339,480	14.95	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call			1,722.91000	1.72291	1,707,710	14.96	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			6,291.31000	6.29131	6,299,030	14.96	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			1,741.84000	1.74184	1,726,550	14.97	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			6,251.34000	6.25134	6,258,970	14.97	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call			1,247.21000	1.24721	1,234,450	14.70	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.78	Call			2,755.71000	2.75571	2,736,730	15.48	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.78	Put			4,622.64000	4.62264	4,626,580	15.48	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call			9,221.94000	9.22194	9,196,160	18.29	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put			1,204.28000	1.20428	1,201,420	18.29	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.30	Call			1,704.32000	1.70432	1,689,200	14.95	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			3,699.15000	3.69915	3,667,850	14.94	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			4,397.04000	4.39704	4,414,640	14.94	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			3,726.43000	3.72643	3,695,020	14.95	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			4,370.55000	4.37055	4,388,040	14.95	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			3,753.52000	3.75352	3,722,000	14.96	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put			4,343.93000	4.34393	4,361,310	14.96	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put			6,509.29000	6.50929	6,557,190	12.14	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call			2,083.28000	2.08328	2,050,790	12.13	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put			6,584.76000	6.58476	6,633,040	12.13	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	02/11/2023	Bond Future	11.56	Call			2,102.23000	2.10223	2,069,550	12.14	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put			6,546.94000	6.54694	6,595,030	12.14	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call			2,121.29000	2.12129	2,088,420	12.14	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>26,798,420.04</b>	<b>343</b>	<b>146,30</b>
R2040	On	03/11/2022	Bond Future			11.89856	81.37858	11.89470	81.40187		15.19	891,420,965.32	10,954	18,30
R2040	On	02/02/2023	Bond Future			12.04140	78.37946	12.03635	78.40931		16.99	858,568,604.84	10,954	108,49
R2040	On	04/05/2023	Bond Future			12.16670	79.98425	12.16243	80.00906		16.65	0.00	0	
R2040	On	03/08/2023	Bond Future			12.29770	77.12694	12.28870	77.17828		16.16	0.00	0	
R2040	On	02/11/2023	Bond Future			12.42442	78.72162	12.40946	78.80553		14.12	0.00	0	
<b>Total R2040 Future</b>												<b>1,749,989,570.16</b>	<b>21,908</b>	<b>126,75</b>
R2040	On	03/11/2022	Bond Future	10.10	Call			0.00000	0.00000	0,000	14.17	0.00	0	
R2040	On	03/11/2022	Bond Future	10.10	Put			12,119.69000	12.11969	12,142,980	14.17	0.00	0	
R2040	On	03/11/2022	Bond Future	10.60	Call			0.29000	0.00029	0,180	13.78	0.00	0	1,46
R2040	On	03/11/2022	Bond Future	10.60	Put			8,467.77000	8.46777	8,490,950	13.78	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call			0.72000	0.00072	0,480	13.70	0.00	0	1,00
R2040	On	03/11/2022	Bond Future	11.30	Put			3,809.09000	3.80909	3,820,170	14.39	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put			3,173.46000	3.17346	3,178,370	14.58	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call			1.84000	0.00184	1,280	13.72	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Put			7,071.27000	7.07127	7,094,000	13.72	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call			46.50000	0.04650	38,710	14.24	0.00	0	1,00
R2040	On	03/11/2022	Bond Future	11.20	Put			4,421.87000	4.42187	4,437,370	14.24	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call			86.70000	0.08670	74,490	14.39	0.00	0	1,46
R2040	On	03/11/2022	Bond Future	12.52	Put			139.12000	0.13912	126,420	16.68	0.00	0	1,00
R2040	On	03/11/2022	Bond Future	11.39	Call			144.06000	0.14406	126,880	14.54	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put			3,285.59000	3.28559	3,291,700	14.54	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call			151.95000	0.15195	134,180	14.56	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			3,229.34000	3.22934	3,234,860	14.56	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call			160.14000	0.16014	141,760	14.58	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Put			7,764.82000	7.76482	7,787,870	13.70	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call			249.98000	0.24998	225,930	14.73	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Put			2,690.23000	2.69023	2,689,470	14.73	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call			1,438.47000	1.43847	1,392,750	15.67	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Put			806.98000	0.80698	784,550	15.67	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call			3,774.31000	3.77431	3,738,320	16.68	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call			120.92000	0.12092	116,650	15.51	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put			12,437.40000	12.43740	12,462,980	15.51	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call			129.73000	0.12973	125,230	15.51	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put			12,223.94000	12.22394	12,249,290	15.51	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	02/02/2023	Bond Future	10.93	Call		562.95000	0.56295	550,400	15.54	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		7,563.76000	7.56376	7,581,060	15.54	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		593.27000	0.59327	580,290	15.54	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.96	Put		7,391.53000	7.39153	7,408,400	15.54	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		766.36000	0.76636	751,180	15.66	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		6,629.19000	6.62919	6,643,860	15.66	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		780.31000	0.78031	764,970	15.68	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		6,576.93000	6.57693	6,591,440	15.68	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		794.56000	0.79456	779,060	15.69	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		6,525.06000	6.52506	6,539,410	15.69	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call		898.61000	0.89861	881,950	15.78	0.00	0	62
R2040	On	02/02/2023	Bond Future	11.19	Put		6,168.50000	6.16850	6,181,690	15.78	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call		3,008.02000	3.00802	2,978,760	17.12	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put		2,809.41000	2.80941	2,810,000	17.12	0.00	0	62
R2040	On	02/02/2023	Bond Future	12.24	Call		3,574.11000	3.57411	3,543,270	17.42	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		2,384.23000	2.38423	2,383,240	17.42	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		3,678.13000	3.67813	3,647,050	17.48	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		2,315.40000	2.31540	2,314,170	17.48	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put		13,508.96000	13.50896	13,527,150	15.48	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put		9,980.08000	9.98008	9,994,020	15.49	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		1,126.98000	1.12698	1,114,520	15.49	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Put		8,911.15000	8.91115	8,923,500	15.49	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		1,932.99000	1.93299	1,916,200	15.64	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		6,507.68000	6.50768	6,515,700	15.64	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		425.22000	0.42522	418,600	15.48	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.42	Put		6,465.10000	6.46510	6,473,030	15.65	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		1,974.85000	1.97485	1,957,880	15.66	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		6,422.53000	6.42253	6,430,370	15.66	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		2,082.11000	2.08211	2,064,690	15.71	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put		6,213.61000	6.21361	6,221,000	15.71	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		899.10000	0.89910	888,230	15.49	0.00	0	48
R2040	On	04/05/2023	Bond Future	12.78	Call		5,987.50000	5.98750	5,961,650	17.46	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		2,525.86000	2.52586	2,524,820	17.46	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		8,526.13000	8.52613	8,498,690	18.50	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,580.45000	1.58045	1,577,820	18.50	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.42	Call		1,953.96000	1.95396	1,937,080	15.65	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		4,208.49000	4.20849	4,174,600	16.11	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		4,659.72000	4.65972	4,677,170	16.11	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		4,238.32000	4.23832	4,204,320	16.12	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		4,631.99000	4.63199	4,649,330	16.12	0.00	0	

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	03/08/2023	Bond Future	12.23	Call			4,267.96000	4.26796	4,233,850	16.14	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put			4,604.13000	4.60413	4,621,360	16.14	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put			7,206.00000	7.20600	7,254,650	13.37	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call			2,399.11000	2.39911	2,364,230	13.36	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put			7,287.68000	7.28768	7,336,710	13.36	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call			2,420.14000	2.42014	2,385,070	13.37	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put			7,246.90000	7.24690	7,295,740	13.37	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call			2,440.97000	2.44097	2,405,710	13.37	0.00	0	
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>11,15</b>
<b>Total For R2040</b>												<b>1,749,989,570.16</b>	<b>21,908</b>	<b>137,95</b>
R2044	On	03/11/2022	Bond Future			11.87164	78.32468	11.87779	78.28699		16.02	76,288,238.32	974	49,37
R2044	On	02/02/2023	Bond Future			12.00594	75.39420	12.01135	75.36169		17.94	73,433,950.80	974	78,04
R2044	On	04/05/2023	Bond Future			12.12323	76.93789	12.12976	76.89931		17.59	0.00	0	
R2044	On	03/08/2023	Bond Future			12.24550	74.14294	12.24797	74.12860		17.28	0.00	0	
R2044	On	02/11/2023	Bond Future			12.36333	75.67594	12.36059	75.69159		15.78	0.00	0	
<b>Total R2044 Future</b>												<b>149,722,189.12</b>	<b>1,948</b>	<b>127,36</b>
R2044	On	03/11/2022	Bond Future	10.10	Call			0.00000	0.00000	0,000	14.93	0.00	0	
R2044	On	03/11/2022	Bond Future	10.10	Put			12,348.11000	12.34811	12,310,420	14.93	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call			0.32000	0.00032	0,220	14.52	0.00	0	1,64
R2044	On	03/11/2022	Bond Future	10.60	Put			8,558.38000	8.55838	8,520,590	14.52	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Call			2.03000	0.00203	1,560	14.47	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put			3,247.09000	3.24709	3,198,330	15.33	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call			166.13000	0.16613	154,760	15.35	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put			3,190.16000	3.19016	3,141,100	15.35	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Put			7,117.87000	7.11787	7,079,710	14.47	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call			174.99000	0.17499	163,330	15.37	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put			3,133.67000	3.13367	3,084,320	15.37	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call			95.34000	0.09534	86,940	15.17	0.00	0	1,64
R2044	On	03/11/2022	Bond Future	11.30	Put			3,777.84000	3.77784	3,731,750	15.17	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call			157.62000	0.15762	146,550	15.33	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call			865.00000	0.86500	862,880	16.60	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put			6,420.51000	6.42051	6,385,880	16.60	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call			880.40000	0.88040	878,300	16.61	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put			6,368.31000	6.36831	6,333,700	16.61	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call			895.97000	0.89597	893,900	16.62	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put			6,316.37000	6.31637	6,281,790	16.62	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Call			960.23000	0.96023	958,250	16.67	0.00	0	1,30
R2044	On	02/02/2023	Bond Future	11.20	Put			6,111.55000	6.11155	6,077,060	16.67	0.00	0	
R2044	On	02/02/2023	Bond Future	11.90	Call			2,591.16000	2.59116	2,593,400	17.76	0.00	0	1,30



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	02/02/2023	Bond Future	11.90	Put		3,264.92000	3.26492	3,234,650	17.76	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Call		2,900.11000	2.90011	2,903,300	17.94	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put		2,968.33000	2.96833	2,939,010	17.94	0.00	0	4,00
R2044	On	04/05/2023	Bond Future	12.00	Put		4,400.12000	4.40012	4,370,650	17.59	0.00	0	4,1
R2044	On	04/05/2023	Bond Future	11.41	Call		2,076.65000	2.07665	2,081,200	16.79	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		6,539.94000	6.53994	6,505,910	16.79	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		2,098.72000	2.09872	2,103,330	16.80	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		6,496.97000	6.49697	6,463,000	16.80	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put		3,711.20000	3.71120	3,683,860	17.99	0.00	0	1,50
R2044	On	04/05/2023	Bond Future	11.43	Call		2,120.70000	2.12070	2,125,380	16.81	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		6,454.00000	6.45400	6,420,100	16.81	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		2,911.49000	2.91149	2,918,540	17.22	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		5,212.35000	5.21235	5,180,820	17.22	0.00	0	4,1
R2044	On	04/05/2023	Bond Future	12.00	Call		3,627.08000	3.62708	3,636,190	17.59	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Call		4,415.68000	4.41568	4,426,920	17.99	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		4,312.70000	4.31270	4,312,280	17.17	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		4,767.66000	4.76766	4,752,900	17.17	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		4,252.81000	4.25281	4,252,330	17.15	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		4,825.23000	4.82523	4,810,410	17.15	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		4,282.72000	4.28272	4,282,260	17.16	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		4,796.37000	4.79637	4,781,570	17.16	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		7,603.87000	7.60387	7,607,870	15.13	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		2,799.72000	2.79972	2,788,020	15.14	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		7,562.30000	7.56230	7,566,250	15.14	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		2,755.67000	2.75567	2,744,060	15.12	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		7,645.34000	7.64534	7,649,380	15.12	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		2,777.79000	2.77779	2,766,140	15.13	0.00	0	
<b>Total R2044 Option</b>											<b>0.00</b>	<b>0</b>	<b>19,62</b>
<b>Total For R2044</b>											<b>149,722,189.12</b>	<b>1,948</b>	<b>146,98</b>
R2048	On	03/11/2022	Bond Future			11.81013	77.14703	11.81119	77.14039	16.58	55,314,420.51	717	86,3
R2048	On	02/02/2023	Bond Future			11.93772	78.61263	11.93785	78.61183	17.55	56,365,255.71	717	239,20
R2048	On	04/05/2023	Bond Future			12.04874	75.75842	12.04977	75.75218	18.23	0.00	0	10,9
R2048	On	03/08/2023	Bond Future			12.16510	77.28454	12.16199	77.30304	16.51	0.00	0	
R2048	On	02/11/2023	Bond Future			12.27892	74.45925	12.27054	74.50829	14.78	0.00	0	
<b>Total R2048 Future</b>											<b>111,679,676.22</b>	<b>1,434</b>	<b>336,46</b>
R2048	On	03/11/2022	Bond Future	10.00	Call		0.00000	0.00000	0,000	15.55	0.00	0	
R2048	On	03/11/2022	Bond Future	10.00	Put		13,059.93000	13.05993	13,053,290	15.55	0.00	0	
R2048	On	03/11/2022	Bond Future	10.60	Call		0.57000	0.00057	0,390	15.04	0.00	0	8
R2048	On	03/11/2022	Bond Future	10.60	Put		8,326.69000	8.32669	8,319,870	15.04	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	03/11/2022	Bond Future	10.70	Call		1.39000	0.00139	1,000	14.95	0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Put		7,580.60000	7.58060	7,573,570	14.95	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		151.67000	0.15167	137,160	15.74	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		3,346.39000	3.34639	3,325,240	15.74	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		1,416.15000	1.41615	1,387,350	16.89	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Put		862.89000	0.86289	827,450	16.89	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Call		75.75000	0.07575	66,420	15.54	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Put		4,087.23000	4.08723	4,071,260	15.54	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		135.90000	0.13590	122,310	15.70	0.00	0	8
R2048	On	03/11/2022	Bond Future	11.30	Put		3,465.72000	3.46572	3,445,490	15.70	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		143.60000	0.14360	129,550	15.72	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		3,405.82000	3.40582	3,385,130	15.72	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		880.82000	0.88082	871,300	16.16	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		6,505.42000	6.50542	6,495,100	16.16	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		912.96000	0.91296	903,290	16.19	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Put		6,398.06000	6.39806	6,387,590	16.19	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Call		2,246.87000	2.24687	2,233,910	17.03	0.00	0	2,5
R2048	On	02/02/2023	Bond Future	11.70	Put		3,735.51000	3.73551	3,721,750	17.03	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call		760.00000	0.76000	751,130	16.06	0.00	0	2,5
R2048	On	02/02/2023	Bond Future	11.00	Put		6,946.81000	6.94681	6,937,140	16.06	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		849.43000	0.84943	840,070	16.14	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		6,613.95000	6.61395	6,603,790	16.14	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		865.03000	0.86503	855,590	16.15	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		6,559.53000	6.55953	6,549,290	16.15	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Call		237.13000	0.23713	232,520	16.03	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Put		10,866.45000	10.86645	10,861,040	16.03	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		2,094.78000	2.09478	2,087,950	17.31	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		6,686.14000	6.68614	6,673,070	17.31	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		2,117.29000	2.11729	2,110,450	17.32	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		6,641.47000	6.64147	6,628,390	17.32	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		2,139.72000	2.13972	2,132,870	17.33	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		6,596.81000	6.59681	6,583,720	17.33	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		4,278.66000	4.27866	4,261,430	16.31	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		4,709.12000	4.70912	4,710,390	16.31	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		4,309.67000	4.30967	4,292,400	16.32	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		4,680.07000	4.68007	4,681,300	16.32	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		4,340.77000	4.34077	4,323,460	16.33	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		4,651.20000	4.65120	4,652,390	16.33	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		2,356.66000	2.35666	2,334,210	14.04	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		7,324.82000	7.32482	7,351,410	14.04	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	02/11/2023	Bond Future	11.48	Call		2,378.48000	2.37848	2,355,900	14.05	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		7,280.95000	7.28095	7,307,410	14.05	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		2,400.41000	2.40041	2,377,710	14.06	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		7,237.28000	7.23728	7,263,620	14.06	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>6,83</b>
<b>Total For R2048</b>											<b>111,679,676.22</b>	<b>1,434</b>	<b>343,25</b>
R209	On	03/11/2022	Bond Future			11.68742	64.29365	11.68855	64.28815	15.28	176,421,775.60	2,744	15,7!
R209	On	02/02/2023	Bond Future			11.82483	65.48438	11.82498	65.48367	16.18	179,689,138.72	2,744	24,3!
R209	On	04/05/2023	Bond Future			11.94206	63.66987	11.94317	63.66465	16.65	0.00	0	3,4!
R209	On	03/08/2023	Bond Future			12.05988	64.98417	12.05650	64.99981	15.07	0.00	0	
R209	On	02/11/2023	Bond Future			12.18325	63.17550	12.17413	63.21704	13.21	0.00	0	
<b>Total R209 Future</b>											<b>356,110,914.32</b>	<b>5,488</b>	<b>43,6!</b>
R209	On	03/11/2022	Bond Future	9.25	Call		0.00000	0.00000	0,000	14.53	0.00	0	6,0!
R209	On	03/11/2022	Bond Future	9.25	Put		13,598.38000	13.59838	13,592,880	14.53	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		0.00000	0.00000	0,000	14.53	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		12,028.87000	12.02887	12,023,370	14.53	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		0.00000	0.00000	0,000	14.33	0.00	0	3,2!
R209	On	03/11/2022	Bond Future	10.00	Put		9,018.60000	9.01860	9,013,100	14.33	0.00	0	6,0!
R209	On	03/11/2022	Bond Future	11.50	Call		443.84000	0.44384	423,420	14.81	0.00	0	1,1!
R209	On	03/11/2022	Bond Future	11.50	Put		1,370.14000	1.37014	1,344,220	14.81	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call		1,803.65000	1.80365	1,787,720	15.76	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		314.46000	0.31446	293,030	15.76	0.00	0	3,2!
R209	On	03/11/2022	Bond Future	11.01	Call		35.93000	0.03593	30,850	14.08	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		3,460.43000	3.46043	3,449,850	14.08	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		38.39000	0.03839	33,060	14.09	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		3,410.56000	3.41056	3,399,730	14.09	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		40.99000	0.04099	35,410	14.10	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		3,360.88000	3.36088	3,349,800	14.10	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		0.65000	0.00065	0,460	13.94	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		6,171.89000	6.17189	6,166,200	13.94	0.00	0	
R209	On	03/11/2022	Bond Future	10.90	Call		16.51000	0.01651	13,660	13.94	0.00	0	1,1!
R209	On	03/11/2022	Bond Future	10.90	Put		4,020.48000	4.02048	4,012,130	13.94	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		33.61000	0.03361	28,760	14.07	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		3,510.50000	3.51050	3,500,150	14.07	0.00	0	5,0!
R209	On	02/02/2023	Bond Future	10.79	Call		501.80000	0.50180	495,480	14.85	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		5,730.36000	5.73036	5,723,330	14.85	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		511.57000	0.51157	505,190	14.86	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		5,686.77000	5.68677	5,679,680	14.86	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		492.16000	0.49216	485,900	14.84	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	02/02/2023	Bond Future	10.78	Put		5,774.15000	5.77415	5,767,180	14.84	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,401.27000	1.40127	1,396,360	15.60	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		5,495.32000	5.49532	5,485,190	15.60	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		4,627.81000	4.62781	4,623,560	17.41	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		2,085.33000	2.08533	2,075,860	17.41	0.00	0	8,56
R209	On	04/05/2023	Bond Future	11.00	Call		1,234.67000	1.23467	1,229,930	15.49	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		5,896.79000	5.89679	5,886,830	15.49	0.00	0	11,00
R209	On	04/05/2023	Bond Future	11.09	Call		1,369.94000	1.36994	1,365,060	15.58	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		5,566.78000	5.56678	5,556,680	15.58	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,385.55000	1.38555	1,380,660	15.59	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		5,530.96000	5.53096	5,520,850	15.59	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		361.17000	0.36117	358,340	15.48	0.00	0	8,56
R209	On	04/05/2023	Bond Future	10.00	Put		10,506.54000	10.50654	10,498,490	15.48	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		3,214.37000	3.21437	3,200,550	15.00	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		3,757.01000	3.75701	3,758,830	15.00	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		3,238.21000	3.23821	3,224,350	15.01	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		3,734.02000	3.73402	3,735,800	15.01	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		3,190.84000	3.19084	3,177,050	14.99	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,780.37000	3.78037	3,782,220	14.99	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		1,694.83000	1.69483	1,676,920	12.46	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		5,663.53000	5.66353	5,687,160	12.46	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		1,711.12000	1.71112	1,693,110	12.46	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		5,630.20000	5.63020	5,653,730	12.46	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		1,678.86000	1.67886	1,661,060	12.45	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		5,697.23000	5.69723	5,720,970	12.45	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>53,77</b>
<b>Total For R209</b>											<b>356,110,914.32</b>	<b>5,488</b>	<b>97,37</b>
R210	On	03/11/2022	Bond Future			225.48706	225.48706	225.63454	225.63454		0.00	0	10
R210	On	02/02/2023	Bond Future			229.71893	229.71893	229.88640	229.88640		0.00	0	31
R210	On	04/05/2023	Bond Future			231.36588	231.36588	231.51976	231.51976		0.00	0	
R210	On	03/08/2023	Bond Future			236.19083	236.19083	236.42246	236.42246		0.00	0	
R210	On	02/11/2023	Bond Future			237.92317	237.92317	238.24857	238.24857		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>47</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>47</b>
R213	On	03/11/2022	Bond Future			11.19934	78.97712	11.17036	79.10823	11.17	4,659,650.08	59	33,00
R213	On	02/02/2023	Bond Future			11.36446	80.43980	11.33276	80.57939	11.82	4,745,948.20	59	31,80
R213	On	04/05/2023	Bond Future			11.49732	78.53010	11.46546	78.66701	11.83	0.00	0	
R213	On	03/08/2023	Bond Future			11.63542	80.15072	11.59594	80.31611	10.68	0.00	0	
R213	On	02/11/2023	Bond Future			11.78777	78.25356	11.73871	78.45372	9.16	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R213 Future</b>												<b>9,405,598.28</b>	<b>118</b>	<b>64,84</b>	
R213	On	03/11/2022	Bond Future	9.13	Call			0.00000	0.00000	0,000	9.49		0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			9,988.39000	9.98839	10,119,500	9.49		0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			0.00000	0.00000	0,000	9.49		0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			9,672.12000	9.67212	9,803,230	9.49		0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			0.00000	0.00000	0,000	7.61		0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			3,736.30000	3.73630	3,867,210	6.98		0.00	0	20
R213	On	03/11/2022	Bond Future	10.40	Put			3,592.53000	3.59253	3,723,260	7.15		0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			0.00000	0.00000	0,000	7.16		0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			5,639.54000	5.63954	5,770,650	7.16		0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			0.01000	0.00001	0,000	6.49		0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			4,607.57000	4.60757	4,738,670	6.49		0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			0.37000	0.00037	0,170	6.98		0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			6,336.69000	6.33669	6,467,800	7.61		0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call			0.47000	0.00047	0,220	7.04		0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			3,688.32000	3.68832	3,819,180	7.04		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			0.59000	0.00059	0,280	7.10		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			3,640.40000	3.64040	3,771,200	7.10		0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			0.73000	0.00073	0,350	7.15		0.00	0	
R213	On	02/02/2023	Bond Future	9.16	Call			58.89000	0.05889	53,250	11.68		0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			10,442.94000	10.44294	10,576,890	11.68		0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			291.17000	0.29117	270,010	11.28		0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			6,414.06000	6.41406	6,532,490	11.28		0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			403.99000	0.40399	376,640	11.17		0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			5,562.54000	5.56254	5,674,780	11.17		0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call			410.51000	0.41051	382,820	11.17		0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			5,521.21000	5.52121	5,633,110	11.17		0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			417.11000	0.41711	389,090	11.16		0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			5,480.00000	5.48000	5,591,570	11.16		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			514.68000	0.51468	481,940	11.19		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			5,006.58000	5.00658	5,113,430	11.19		0.00	0	47
R213	On	02/02/2023	Bond Future	10.43	Call			590.29000	0.59029	554,140	11.23		0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put			4,704.31000	4.70431	4,807,750	11.23		0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			4,541.46000	4.54146	4,427,720	12.96		0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			836.31000	0.83631	862,160	12.96		0.00	0	97
R213	On	04/05/2023	Bond Future	10.73	Put			4,599.78000	4.59978	4,686,340	11.28		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			1,366.33000	1.36633	1,315,620	11.29		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			4,569.12000	4.56912	4,655,320	11.29		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			1,380.88000	1.38088	1,329,810	11.29		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	04/05/2023	Bond Future	10.75	Put		4,538.38000	4.53838	4,624,220	11.29	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,351.68000	1.35168	1,301,330	11.28	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		3,106.37000	3.10637	3,015,400	10.78	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		3,047.42000	3.04742	3,121,840	10.78	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		3,129.54000	3.12954	3,038,210	10.79	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		3,028.69000	3.02869	3,102,750	10.79	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		3,152.49000	3.15249	3,060,800	10.80	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		3,009.78000	3.00978	3,083,480	10.80	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		4,281.17000	4.28117	4,403,490	8.72	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		1,709.87000	1.70987	1,632,970	8.71	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		4,334.24000	4.33424	4,457,500	8.71	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		1,725.90000	1.72590	1,648,520	8.72	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		4,307.65000	4.30765	4,430,430	8.72	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		1,742.01000	1.74201	1,664,170	8.72	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>9,405,598.28</b>	<b>118</b>	<b>70,12</b>
R214	On	03/11/2022	Bond Future			11.79098	61.85206	11.79208	61.84650	16.60	62,161,320.30	1,005	16,4
R214	On	02/02/2023	Bond Future			11.92308	62.99759	11.92328	62.99660	17.60	63,312,577.95	1,005	70,9
R214	On	04/05/2023	Bond Future			12.02998	60.98545	12.03106	60.98016	18.21	0.00	0	
R214	On	03/08/2023	Bond Future			12.13876	62.24421	12.13574	62.25879	16.82	0.00	0	
R214	On	02/11/2023	Bond Future			12.25448	60.23086	12.24626	60.26997	15.74	0.00	0	
<b>Total R214 Future</b>											<b>125,473,898.25</b>	<b>2,010</b>	<b>87,42</b>
R214	On	03/11/2022	Bond Future	11.34	Call		148.61000	0.14861	135,570	15.80	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,503.54000	2.50354	2,484,940	15.80	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		156.46000	0.15646	143,040	15.82	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,457.76000	2.45776	2,438,780	15.82	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		164.62000	0.16462	150,820	15.84	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,412.35000	2.41235	2,392,990	15.84	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		713.51000	0.71351	705,920	16.19	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		5,197.07000	5.19707	5,188,490	16.19	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		726.32000	0.72632	718,670	16.20	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		5,154.36000	5.15436	5,145,720	16.20	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		739.28000	0.73928	731,570	16.22	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		5,111.86000	5.11186	5,103,160	16.22	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		752.40000	0.75240	744,620	16.23	0.00	0	1,60
R214	On	02/02/2023	Bond Future	11.10	Put		5,069.60000	5.06960	5,060,830	16.23	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call		2,071.59000	2.07159	2,061,140	17.24	0.00	0	1,60
R214	On	02/02/2023	Bond Future	11.80	Put		2,688.71000	2.68871	2,677,270	17.24	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		5,202.64000	5.20264	5,191,920	17.33	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
R214	On	04/05/2023	Bond Future	11.37	Call		1,788.50000	1.78850	1,783,060	17.34	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		5,167.79000	5.16779	5,157,060	17.34	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		1,807.15000	1.80715	1,801,690	17.35	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		5,133.12000	5.13312	5,122,370	17.35	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		1,769.96000	1.76996	1,764,530	17.33	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		3,772.18000	3.77218	3,757,970	17.01	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		3,751.62000	3.75162	3,751,990	17.01	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		3,797.80000	3.79780	3,783,550	17.02	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		3,729.01000	3.72901	3,729,340	17.02	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		3,823.70000	3.82370	3,809,420	17.04	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		3,706.75000	3.70675	3,707,050	17.04	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		6,052.83000	6.05283	6,072,910	15.00	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		2,133.35000	2.13335	2,114,510	14.99	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		6,121.96000	6.12196	6,142,230	14.99	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		2,151.37000	2.15137	2,132,430	15.00	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		6,087.33000	6.08733	6,107,500	15.00	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		2,169.46000	2.16946	2,150,430	15.00	0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,20</b>
<b>Total For R214</b>											<b>125,473,898.25</b>	<b>2,010</b>	<b>90,62</b>
<b>Total for Bond</b>											<b>5,925,548,108.34</b>	<b>71,783</b>	<b>1,825,95</b>
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>											<b>0.00</b>	<b>0</b>	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>											<b>0.00</b>	<b>0</b>	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>											<b>0.00</b>	<b>0</b>	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>											<b>0.00</b>	<b>0</b>	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES33 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>											<b>0.00</b>	<b>0</b>	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES33A Future</b>											<b>0.00</b>	<b>0</b>	

Contract Details	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 ES33A</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<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>	



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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			809.37800	809.37800	809.90100	809.90100				898,409,580.00	111	4
GOVI On 02/02/2023 GOVI			824.33400	824.33400	824.93200	824.93200				915,010,740.00	111	8
GOVI On 04/05/2023 GOVI			841.15000	841.15000	841.70600	841.70600				0.00	0	
GOVI On 03/08/2023 GOVI			858.49100	858.49100	859.32500	859.32500				0.00	0	
GOVI On 02/11/2023 GOVI			876.22900	876.22900	877.41700	877.41700				0.00	0	
<b>Total GOVI Future</b>										<b>1,813,420,320.00</b>	<b>222</b>	<b>86</b>
GOVI On 03/11/2022 GOVI	820.41	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			105,090.00000	10.50900	110,320,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			105,190.00000	10.51900	110,420,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			105,290.00000	10.52900	110,520,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			259,080.00000	25.90800	265,060,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			258,880.00000	25.88800	264,860,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			258,980.00000	25.89800	264,960,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			111,640.00000	11.16400	117,200,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/05/2023	GOVI	852.88	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			111,740.00000	11.17400	117,300,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			111,540.00000	11.15400	117,100,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			221,050.00000	22.10500	212,710,000		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			220,950.00000	22.09500	212,610,000		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			221,150.00000	22.11500	212,810,000		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			83,830.00000	8.38300	95,710,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			83,930.00000	8.39300	95,810,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			84,030.00000	8.40300	95,910,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			0.00000	0.00000	0,000		0.00	0	
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>												<b>1,813,420,320.00</b>	<b>222</b>	<b>86</b>
<b>Total for GOVI</b>												<b>1,813,420,320.00</b>	<b>222</b>	<b>86</b>
AL37	On	03/11/2022	Index Future			825.73800	825.73800	826.75100	826.75100			0.00	0	
AL37	On	02/02/2023	Index Future			840.99600	840.99600	842.09400	842.09400			0.00	0	
AL37	On	04/05/2023	Index Future			858.15200	858.15200	859.21700	859.21700			0.00	0	
AL37	On	03/08/2023	Index Future			875.84300	875.84300	877.20300	877.20300			0.00	0	
AL37	On	02/11/2023	Index Future			893.94000	893.94000	895.67100	895.67100			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			935.67300	935.67300	936.86900	936.86900			0.00	0	
AL7T	On	02/02/2023	Index Future			952.96300	952.96300	954.25600	954.25600			0.00	0	
AL7T	On	04/05/2023	Index Future			972.40300	972.40300	973.65900	973.65900			0.00	0	
AL7T	On	03/08/2023	Index Future			992.44900	992.44900	994.04100	994.04100			0.00	0	
AL7T	On	02/11/2023	Index Future			1,012.95600	1,012.95600	1,014.96900	1,014.96900			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			821.03900	821.03900	821.52200	821.52200			0.00	0	10
ALBI	On	02/02/2023	Index Future			836.21000	836.21000	836.76800	836.76800			0.00	0	
ALBI	On	04/05/2023	Index Future			853.26900	853.26900	853.78300	853.78300			0.00	0	
ALBI	On	03/08/2023	Index Future			870.85900	870.85900	871.65500	871.65500			0.00	0	
ALBI	On	02/11/2023	Index Future			888.85300	888.85300	890.00700	890.00700			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>12</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>12</b>
IGOV On 03/11/2022 Index Future			316.68600	316.68600	317.70400	317.70400				0.00	0	4
IGOV On 02/02/2023 Index Future			322.61600	322.61600	323.67900	323.67900				0.00	0	29
IGOV On 04/05/2023 Index Future			329.27400	329.27400	330.33700	330.33700				0.00	0	
IGOV On 03/08/2023 Index Future			336.13700	336.13700	337.32800	337.32800				0.00	0	
IGOV On 02/11/2023 Index Future			343.15600	343.15600	344.50300	344.50300				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>82</b>
JIBAR f On 19/10/2022 Jibar Future			6.45500	93.54500	6.46500	93.53500				0.00	0	
JIBAR f On 16/11/2022 Jibar Future			6.56000	93.44000	6.54000	93.46000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			7.33500	92.66500	7.34500	92.65500				0.00	0	6
JIBAR f On 18/01/2023 Jibar Future			7.40000	92.60000	7.40000	92.60000				0.00	0	
JIBAR f On 15/02/2023 Jibar Future			7.86000	92.14000	7.88000	92.12000				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			7.92500	92.07500	7.91500	92.08500				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			8.25000	91.75000	8.23000	91.77000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			8.29500	91.70500	8.28000	91.72000				0.00	0	7
JIBAR f On 20/12/2023 Jibar Future			8.35500	91.64500	8.33500	91.66500				0.00	0	27
JIBAR f On 20/03/2024 Jibar Future			8.35000	91.65000	8.34000	91.66000				0.00	0	
JIBAR f On 19/06/2024 Jibar Future			8.33000	91.67000	8.31000	91.69000				0.00	0	
JIBAR f On 18/09/2024 Jibar Future			8.40000	91.60000	8.39000	91.61000				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>7,738,968,428.34</b>	<b>72,005</b>	<b>1,828,06</b>
ABCPI On 07/12/2023 Spot Bond			3.69700	330.18276	3.69700	329.98776				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	100.65429				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.52237				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			10.20500	101.27880	10.20500	101.25127				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF004 On 30/06/2031 Spot Bond			12.35000	87.07943	12.35000	87.05092				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>	
ABF005 On 01/12/2030 Spot Bond					0.00000	101.00087				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>	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.58383				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>	
ABFN09 On 11/11/2022 Spot Bond					0.00000	101.42926				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>	
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.27466				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>	
ABFN18 On 30/05/2024 Spot Bond					0.00000	102.24662				0.00	0	
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.38774				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>	
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.04695				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>	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.27470				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>	
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.35671				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>	
ABFN28 On 29/08/2025 Spot Bond					0.00000	100.56508				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.83528				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.59767				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	101.81462				0.00	0	
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.87611				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	102.00309				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	102.57418				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>	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.72787				0.00	0	
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.61281				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.24473				0.00	0	
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.12595				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.12756				0.00	0	
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.52638				0.00	0	
<b>Total ABFN46 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 ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.04811				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.99788				0.00	0	
<b>Total ABFN48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN48</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.35487				0.00	0	2,000,000,00
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.25411				0.00	0	
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.31725				0.00	0	
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.29348				0.00	1,000,000,000	500,000,00
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For ABFN52</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.21168				0.00	0	
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN53</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.24400				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	101.27098				0.00	0	
<b>Total ABFN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN55</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.02155				0.00	0	2,000,000,00
<b>Total ABGN01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For ABGN01</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.02305				0.00	0	500,000,00
<b>Total ABGN02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For ABGN02</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.51257				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	103.48144				0.00	0	1,000,000.00
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.77491				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	100.97464				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	100.50216				0.00	0	
<b>Total ABJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ04</b>										<b>0.00</b>	<b>0</b>	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.52434				0.00	0	
<b>Total ABJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ05</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			7.57000	7.57000	7.57000	155.72595				0.00	0	400,000.00
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000.00</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	<b>400,000.00</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	51.12680	100.00000	50.98737				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			3.30000	3.30000	3.30000	164.25293				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			3.95000	3.95000	3.95000	216.36086				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			5.05000	5.05000	5.05000	235.81031				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			8.80500	8.80500	8.80500	100.69295				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN79 On 21/12/2026 Spot Bond			9.12000	9.12000	9.12000	108.14386				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			7.33500	104.44174	7.33500	104.42084				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			9.36500	107.27648	9.36500	107.24981				0.00	0	4,900,000,00
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,900,000,00</b>
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	<b>4,900,000,00</b>
ABS17 On 11/11/2027 Spot Bond			9.53000	109.05197	9.53000	109.02438				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			7.77500	102.48900	7.77500	102.46740				0.00	0	
<b>Total ABS18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS18</b>										<b>0.00</b>	<b>0</b>	
ABS7 On 11/09/2026 Spot Bond			9.69500	98.11080	9.69500	98.08514				0.00	0	10,370,000,00
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,370,000,00</b>
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	<b>10,370,000,00</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.51700	100.00000	13.48675				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			3.40000	331.23394	3.40000	331.04099				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			11.99500	11.99500	11.99500	101.37568				0.00	0	
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.62112				0.00	0	
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.60491				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>	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.61749				0.00	0	
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.61749				0.00	0	
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	
ACL203 On 30/01/2023 Spot Bond					0.00000	203.26517				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	206.54819				0.00	0	
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.57768				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.04109				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	101.13239				0.00	0	
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.34252				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	102.09616				0.00	0	
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.31226				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	101.85285				0.00	0	
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.65716				0.00	0	
<b>Total AGLG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGLG01</b>										<b>0.00</b>	<b>0</b>	
AGT01 On 10/10/2023 Spot Bond					0.00000	102.92876				0.00	0	560,000.00

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 AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>560,000,00</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	<b>560,000,00</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	105.35160				0.00	100,000,000	450,000,00
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>450,000,00</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>100,000,000</b>	<b>450,000,00</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	104.40049				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	103.51192				0.00	300,000,000	550,000,00
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>550,000,00</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>300,000,000</b>	<b>550,000,00</b>
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.04124				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	100.04213				0.00	0	
<b>Total AH2A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A21</b>										<b>0.00</b>	<b>0</b>	
AH2A3 On 18/07/2026 Spot Bond			9.42000	96.74582	9.42000	96.72162				0.00	0	
<b>Total AH2A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A31</b>										<b>0.00</b>	<b>0</b>	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.04370				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.04893				0.00	0	
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.05544				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	100.03847				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	101.14908				0.00	0	175,000,00
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>175,000,00</b>
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	<b>175,000,00</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
AHF5A: On 21/08/2023 Spot Bond			9.33000	102.02757	9.33000	102.00229				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	101.29295				0.00	0	
<b>Total AHF5A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A4</b>										<b>0.00</b>	<b>0</b>	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.19729				0.00	0	
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.26154				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	102.02485				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	101.65244				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	101.09474				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	101.19717				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C: On 21/08/2024 Spot Bond					0.00000	101.26140				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D: On 21/08/2024 Spot Bond					0.00000	101.71037				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.25632				0.00	0	
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.33046				0.00	0	
<b>Total AHF7A2 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 AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.22928				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B:On 21/08/2025 Spot Bond					0.00000	101.20519				0.00	0	
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.29349				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C:On 21/08/2025 Spot Bond					0.00000	101.26299				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	102.25653				0.00	0	
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>										<b>0.00</b>	<b>0</b>	
AHF7D:On 21/08/2025 Spot Bond					0.00000	101.75838				0.00	0	
<b>Total AHF7D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D2</b>										<b>0.00</b>	<b>0</b>	
AIR02 On 30/04/2023 Spot Bond			8.19500	101.47331	8.19500	101.45104			9,014,500,000,000.00	1,100,000,000	13,808,000,000	
<b>Total AIR02 SPOT</b>									<b>9,014,500,000,000.00</b>	<b>1,100,000,000</b>	<b>13,808,000,000</b>	
<b>Total For AIR02</b>									<b>9,014,500,000,000.00</b>	<b>1,100,000,000</b>	<b>13,808,000,000</b>	
AIR04 On 29/05/2024 Spot Bond			10.04500	102.47305	10.04500	102.44577			0.00	0	0	
<b>Total AIR04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AIR04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
AIR05 On 29/05/2030 Spot Bond			13.21000	88.79797	13.21000	88.76712			0.00	0	0	
<b>Total AIR05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AIR05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			6.13000	193.47517	6.13000	193.34838			0.00	0	0	
<b>Total AIRL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AIRL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	100.57010				0.00	0	
<b>Total APF07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For APF07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	99.91094				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	100.65189				0.00	0	
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	101.76583				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	101.35559				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			5.40000	251.14341	5.40000	250.98370				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			6.01000	216.97258	6.01000	216.83110				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			4.82000	207.32181	4.82000	207.19303				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			5.41000	114.36816	5.41000	114.29551				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.67292				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	100.65813				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	100.53848				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	101.35008				0.00	0	131,900,00
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>131,900,00</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	<b>131,900,00</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
ASN27: On 20/08/2048 Spot Bond					0.00000	101.21655				0.00	2,640,000,000	660,000,000
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>2,640,000,000</b>	<b>660,000,000</b>
<b>Total For ASN279</b>										<b>0.00</b>	<b>2,640,000,000</b>	<b>660,000,000</b>
ASN28: On 21/08/2023 Spot Bond					0.00000	101.19407				0.00	0	
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.72811				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29: On 26/09/2023 Spot Bond					0.00000	100.56483				0.00	400,000,000	100,000,000
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For ASN291</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
ASN30: On 20/12/2023 Spot Bond					0.00000	100.57281				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 20/12/2023 Spot Bond					0.00000	101.23874				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 31/03/2029 Spot Bond			4.98500	4.98500	4.98500	111.89129				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 28/02/2033 Spot Bond			5.53000	5.53000	5.53000	102.88782				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.68219				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.76380				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 09/05/2024 Spot Bond					0.00000	101.49019				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.09314				0.00	0	
<b>Total ASN335 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 ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 31/01/2038 Spot Bond			5.52000	112.87408	5.52000	112.80204				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.58087				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.15399				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.71021				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.56057				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.56057				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	101.01450				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	100.82042				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	100.70706				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.15175				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	100.63972				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	100.65501				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN383 On 15/03/2023 Spot Bond					0.00000	100.65501				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.75698				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	100.88619				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	101.11687				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	100.57195				0.00	0	132,200,00
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>132,200,00</b>
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	<b>132,200,00</b>
ASN399 On 20/12/2024 Spot Bond					0.00000	100.55240				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	100.63355				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	100.85147				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	103.64241				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	100.49672				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45( On 23/06/2025 Spot Bond					0.00000	100.50944				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 01/07/2023 Spot Bond					0.00000	100.65762				0.00	0	
<b>Total ASN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN453</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 20/03/2023 Spot Bond					0.00000	100.91557				0.00	0	
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 21/12/2026 Spot Bond					0.00000	100.58365				0.00	0	
<b>Total ASN459 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN459</b>										<b>0.00</b>	<b>0</b>	
ASN46( On 17/07/2023 Spot Bond					0.00000	100.01154				0.00	0	
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN46( On 17/07/2023 Spot Bond					0.00000	100.01195				0.00	0	
<b>Total ASN461 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN461</b>										<b>0.00</b>	<b>0</b>	
ASN46( On 31/01/2023 Spot Bond			9.79000	9.79000	9.79000	101.88283				0.00	0	
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 31/08/2024 Spot Bond			11.46000	11.46000	11.46000	100.56855				0.00	0	
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 31/07/2023 Spot Bond					0.00000	99.77886				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 31/07/2023 Spot Bond					0.00000	99.75310				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 17/08/2025 Spot Bond					0.00000	101.20904				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 20/06/2025 Spot Bond					0.00000	100.77253				0.00	0	300,000,00
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
ASN48: On 25/08/2025 Spot Bond					0.00000	110.80100				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 28/02/2025 Spot Bond			11.24500	11.24500	11.24500	100.19391				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.16066				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	100.60535				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	100.60535				0.00	0	
<b>Total ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.56564				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			10.81500	97.01202	10.81500	96.98410				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			9.99500	96.64028	9.99500	96.61453				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			10.54500	95.54554	10.54500	95.51872				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			10.54500	95.54554	10.54500	95.51872				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			9.12000	101.97053	9.12000	101.94583				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			11.07000	102.39402	11.07000	102.36404				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN530 On 31/07/2024 Spot Bond			11.02000	102.38318	11.02000	102.35334				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN530 On 31/01/2024 Spot Bond			10.52000	102.28313	10.52000	102.25464				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>	
ASN530 On 31/01/2024 Spot Bond			10.52000	102.28313	10.52000	102.25464				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>	
ASN540 On 02/04/2026 Spot Bond					0.00000	100.42590				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>	
ASN540 On 31/01/2030 Spot Bond					0.00000	101.65511				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>	
ASN540 On 28/11/2022 Spot Bond					0.00000	99.00982				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>	
ASN540 On 31/07/2023 Spot Bond			11.15500	101.92395	11.15500	101.89389				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>	
ASN550 On 31/01/2024 Spot Bond			11.24500	100.69451	11.24500	101.36878				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>	
ASN550 On 31/01/2024 Spot Bond			11.10500	101.67129	11.10500	101.64143				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>	
ASN560 On 05/02/2024 Spot Bond					0.00000	102.99756				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>	
ASN560 On 24/04/2025 Spot Bond					0.00000	99.90842				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56: On 04/09/2024 Spot Bond					0.00000	100.89177				0.00	0	
<b>Total ASN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN569</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.58859				0.00	0	
<b>Total ASN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN575</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.53624				0.00	0	
<b>Total ASN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN579</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.70011				0.00	0	
<b>Total ASN580 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN580</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.62029				0.00	0	
<b>Total ASN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN583</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 18/03/2024 Spot Bond					0.00000	94.38690				0.00	0	
<b>Total ASN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN587</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 31/01/2023 Spot Bond			9.61500	101.87275	9.61500	101.84662				0.00	0	
<b>Total ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.22192				0.00	0	
<b>Total ASN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN596</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.01604				0.00	0	
<b>Total ASN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN597</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 24/04/2023 Spot Bond					0.00000	99.91926				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>	
ASN60: On 23/04/2026 Spot Bond					0.00000	99.91219				0.00	0	
<b>Total ASN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN601</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.22857				0.00	0	
<b>Total ASN602 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 ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.69981				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/01/2030 Spot Bond					0.00000	101.92825				0.00	0	
<b>Total ASN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN610</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.57608				0.00	0	
<b>Total ASN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN611</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 06/05/2024 Spot Bond					0.00000	93.49162				0.00	0	
<b>Total ASN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN613</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.57502				0.00	0	
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN614</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.31538				0.00	0	
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN617</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.77612				0.00	0	
<b>Total ASN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN619</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.54914				0.00	0	
<b>Total ASN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN624</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.22538				0.00	0	
<b>Total ASN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN627</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.40896				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>	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.62552				0.00	0	
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN633</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.67866				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN634 On 05/06/2023 Spot Bond					0.00000	100.99812				0.00	0	
<b>Total ASN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN635</b>										<b>0.00</b>	<b>0</b>	
ASN635 On 06/05/2024 Spot Bond					0.00000	101.90086				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>	
ASN644 On 12/07/2024 Spot Bond					0.00000	100.80310				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>	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.22878				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>	
ASN646 On 31/03/2032 Spot Bond					0.00000	100.53158				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>	
ASN658 On 27/02/2023 Spot Bond					0.00000	101.06799				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>	
ASN665 On 19/08/2025 Spot Bond					0.00000	101.34997				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>	
ASN667 On 02/04/2026 Spot Bond					0.00000	101.46694				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>	
ASN669 On 29/06/2026 Spot Bond					0.00000	100.51075				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>	
ASN679 On 20/06/2026 Spot Bond					0.00000	100.65356				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>	
ASN681 On 20/06/2026 Spot Bond					0.00000	100.67785				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 31/08/2026 Spot Bond					0.00000	101.22883				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	93.73170				0.00	0	
<b>Total ASN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN684</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.52943				0.00	0	
<b>Total ASN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN685</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.70060				0.00	0	
<b>Total ASN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN692</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.84770				0.00	0	
<b>Total ASN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN693</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	102.03138				0.00	0	
<b>Total ASN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN694</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.91710				0.00	0	
<b>Total ASN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN695</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.59685				0.00	0	
<b>Total ASN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN700</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.60091				0.00	0	
<b>Total ASN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN702</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.00486				0.00	0	
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN703</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.52094				0.00	0	
<b>Total ASN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN707</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.89432				0.00	0	
<b>Total ASN713 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 ASN713</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.43415				0.00	0	
<b>Total ASN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN714</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.53694				0.00	0	
<b>Total ASN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN715</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.87210				0.00	0	
<b>Total ASN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN716</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.43157				0.00	0	
<b>Total ASN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.75677				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>	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.93706				0.00	0	
<b>Total ASN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN733</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/07/2026 Spot Bond					0.00000	101.79742				0.00	0	
<b>Total ASN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.13114				0.00	0	
<b>Total ASN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN736</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.53557				0.00	0	
<b>Total ASN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN737</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.57658				0.00	0	
<b>Total ASN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN742</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.58469				0.00	0	
<b>Total ASN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 25/11/2024 Spot Bond					0.00000	95.59781				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	
ASN747 On 31/10/2026 Spot Bond					0.00000	101.72062				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>	
ASN748 On 21/12/2026 Spot Bond					0.00000	100.71360				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>	
ASN769 On 21/12/2026 Spot Bond					0.00000	100.67841				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>	
ASN770 On 21/12/2026 Spot Bond			10.24884	10.24884	10.24884	104.27702				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>	
ASN783 On 15/03/2025 Spot Bond					0.00000	100.87228				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>	
ASN791 On 31/01/2024 Spot Bond			10.61500	10.61500	10.61500	101.72790				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>	
ASN796 On 31/07/2027 Spot Bond					0.00000	101.90642				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>	
ASN803 On 31/01/2027 Spot Bond					0.00000	101.70972				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>	
ASN804 On 31/01/2030 Spot Bond					0.00000	101.71193				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>	
ASN806 On 15/03/2023 Spot Bond					0.00000	99.90149				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>	
ASN807 On 21/12/2026 Spot Bond					0.00000	100.51225				0.00	0	
<b>Total ASN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN808</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN818 On 06/04/2025 Spot Bond					0.00000	100.36800				0.00	0	
<b>Total ASN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN818</b>										<b>0.00</b>	<b>0</b>	
ASN820 On 02/04/2026 Spot Bond					0.00000	100.40255				0.00	0	
<b>Total ASN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN820</b>										<b>0.00</b>	<b>0</b>	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.21796				0.00	0	
<b>Total ASN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN821</b>										<b>0.00</b>	<b>0</b>	
ASN822 On 08/04/2025 Spot Bond					0.00000	100.68735				0.00	0	
<b>Total ASN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN822</b>										<b>0.00</b>	<b>0</b>	
ASN823 On 31/01/2037 Spot Bond					0.00000	94.81074				0.00	0	
<b>Total ASN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN823</b>										<b>0.00</b>	<b>0</b>	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.22767				0.00	0	
<b>Total ASN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN824</b>										<b>0.00</b>	<b>0</b>	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.26433				0.00	0	
<b>Total ASN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN825</b>										<b>0.00</b>	<b>0</b>	
ASN826 On 08/04/2025 Spot Bond					0.00000	100.26379				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>	
ASN831 On 14/04/2027 Spot Bond					0.00000	100.15602				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>	
ASN832 On 14/04/2027 Spot Bond					0.00000	100.13917				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>	
ASN833 On 14/04/2027 Spot Bond					0.00000	100.13917				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>	
ASN834 On 31/01/2025 Spot Bond					0.00000	101.90652				0.00	0	
<b>Total ASN834 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 ASN834</b>										<b>0.00</b>	<b>0</b>	
ASN83 On 20/06/2026 Spot Bond					0.00000	100.63503				0.00	0	
<b>Total ASN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN837</b>										<b>0.00</b>	<b>0</b>	
ASN83 On 21/04/2027 Spot Bond					0.00000	99.97828				0.00	0	
<b>Total ASN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN838</b>										<b>0.00</b>	<b>0</b>	
ASN83 On 21/04/2027 Spot Bond					0.00000	99.97842				0.00	0	
<b>Total ASN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN839</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 21/04/2027 Spot Bond					0.00000	99.97842				0.00	0	
<b>Total ASN840 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN840</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 22/04/2027 Spot Bond					0.00000	99.90975				0.00	0	
<b>Total ASN841 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN841</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 25/04/2042 Spot Bond					0.00000	101.17913				0.00	0	
<b>Total ASN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN842</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 26/10/2022 Spot Bond					0.00000	99.88186				0.00	0	
<b>Total ASN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN845</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 26/10/2022 Spot Bond					0.00000	99.88106				0.00	0	
<b>Total ASN846 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN846</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 26/10/2022 Spot Bond					0.00000	99.87864				0.00	0	
<b>Total ASN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN847</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 29/04/2025 Spot Bond					0.00000	99.72973				0.00	0	
<b>Total ASN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN848</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 29/04/2025 Spot Bond					0.00000	99.73119				0.00	0	
<b>Total ASN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN849</b>										<b>0.00</b>	<b>0</b>	
ASN85 On 20/06/2027 Spot Bond					0.00000	100.57668				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN851</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 20/06/2025 Spot Bond					0.00000	100.59305				0.00	0	
<b>Total ASN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN852</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 31/08/2026 Spot Bond					0.00000	101.13122				0.00	0	
<b>Total ASN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN856</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.02351				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	99.75314				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	103.03447				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	104.66587				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	100.79542				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	100.79542				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	100.67863				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	100.68060				0.00	0	
<b>Total ASN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN867</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 14/06/2027 Spot Bond					0.00000	100.68060				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>	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.52208				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>	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.53976				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>	
ASN87: On 20/06/2027 Spot Bond					0.00000	100.68205				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>	
ASN88: On 20/06/2027 Spot Bond					0.00000	100.67395				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>	
ASN88: On 02/05/2023 Spot Bond					0.00000	101.68651				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>	
ASN88: On 09/03/2028 Spot Bond					0.00000	100.83709				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>	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.04524				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>	
ASN88: On 29/06/2028 Spot Bond					0.00000	100.53466				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>	
ASN88: On 15/09/2028 Spot Bond					0.00000	100.71765				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			11.69500	104.86583	11.69500	102.41647				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	100.66585				0.00	0	
<b>Total ASN902 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 ASN902</b>										<b>0.00</b>	<b>0</b>	
ASN90: On 31/01/2030 Spot Bond					0.00000	101.32349				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	100.56847				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	100.99183				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					0.00000	100.84807				0.00	0	
<b>Total ASN915 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN915</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.78629				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					0.00000	100.76776				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>	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.69286				0.00	0	
<b>Total ASN918 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN918</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.70515				0.00	0	
<b>Total ASN919 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN919</b>										<b>0.00</b>	<b>0</b>	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.71926				0.00	0	
<b>Total ASN920 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN920</b>										<b>0.00</b>	<b>0</b>	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.73032				0.00	0	
<b>Total ASN921 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN921</b>										<b>0.00</b>	<b>0</b>	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.57979				0.00	0	
<b>Total ASN930 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN930</b>										<b>0.00</b>	<b>0</b>	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.51012				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN932 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN932</b>										<b>0.00</b>	<b>0</b>	
ASN932 On 20/12/2025 Spot Bond					0.00000	100.42425				0.00	0	
<b>Total ASN934 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN934</b>										<b>0.00</b>	<b>0</b>	
ASN934 On 06/02/2023 Spot Bond					0.00000	100.29169				0.00	0	
<b>Total ASN935 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN935</b>										<b>0.00</b>	<b>0</b>	
ASN935 On 20/12/2027 Spot Bond					0.00000	100.61426				0.00	0	
<b>Total ASN936 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN936</b>										<b>0.00</b>	<b>0</b>	
ASN936 On 20/12/2027 Spot Bond					0.00000	100.23579				0.00	0	
<b>Total ASN937 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN937</b>										<b>0.00</b>	<b>0</b>	
ASN937 On 31/01/2030 Spot Bond					0.00000	100.20646				0.00	0	
<b>Total ASN938 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN938</b>										<b>0.00</b>	<b>0</b>	
ASN938 On 20/12/2027 Spot Bond					0.00000	100.09366				0.00	0	
<b>Total ASN940 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN940</b>										<b>0.00</b>	<b>0</b>	
ASN940 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			150,000,000,000,000.00	11,500,000,000	11,500,000,000	11,500,000,000
<b>Total ASN941 SPOT</b>									<b>50,000,000,000,000.00</b>	<b>11,500,000,000</b>	<b>11,500,000,000</b>	<b>11,500,000,000</b>
<b>Total For ASN941</b>									<b>50,000,000,000,000.00</b>	<b>11,500,000,000</b>	<b>11,500,000,000</b>	<b>11,500,000,000</b>
ASN941 On 20/06/2027 Spot Bond					0.00000	100.48045			0.00	0	0	
<b>Total ASN950 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN950</b>										<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.01086			0.00	525,000,000	525,000,000	525,000,000
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>525,000,000</b>	<b>525,000,000</b>
<b>Total For BAW22</b>										<b>0.00</b>	<b>525,000,000</b>	<b>525,000,000</b>
BAW29 On 22/02/2023 Spot Bond					0.00000	101.50210			0.00	0	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>	
BAW33 On 13/10/2023 Spot Bond			7.70500	98.69431	7.70500	98.67382			0.00	0	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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW34 On 09/10/2023 Spot Bond					0.00000	101.17654				0.00	0	50,000,00
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
BAW36 On 18/02/2024 Spot Bond					0.00000	101.89609				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	100.17437				0.00	1,600,000,000	800,000,00
<b>Total BAW37 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,00</b>
<b>Total For BAW37</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,00</b>
BAW38 On 12/07/2027 Spot Bond					0.00000	100.47956				0.00	0	1,900,000,00
<b>Total BAW38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,900,000,00</b>
<b>Total For BAW38</b>										<b>0.00</b>	<b>0</b>	<b>1,900,000,00</b>
BAWGL On 22/08/2025 Spot Bond					0.00000	101.10201				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	101.13084				0.00	0	
<b>Total BAWGL2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAWGL2</b>										<b>0.00</b>	<b>0</b>	
BAYA7 On 31/03/2026 Spot Bond			12.44500	12.44500	12.44500	99.92683				0.00	0	3,000,000,00
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
BAYA7 On 01/07/2024 Spot Bond					0.00000	99.81198				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 31/03/2023 Spot Bond					0.00000	100.68052				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	100.98079				0.00	0	
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	
BAYA8 On 30/06/2023 Spot Bond					0.00000	99.77131				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>	
BAYA8 On 30/09/2023 Spot Bond					0.00000	100.80215				0.00	0	
<b>Total BAYA82 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 BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA8 <sup>8</sup> On 31/12/2023 Spot Bond					0.00000	100.62869				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>	
BAYA8 <sup>5</sup> On 31/03/2023 Spot Bond					0.00000	100.63291				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>	
BAYA8 <sup>6</sup> On 31/03/2024 Spot Bond					0.00000	100.76005				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>	
BAYA8 <sup>7</sup> On 31/03/2024 Spot Bond					0.00000	103.14583				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>	
BAYA8 <sup>8</sup> On 30/06/2024 Spot Bond					0.00000	98.64813				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>	
BAYA9 <sup>0</sup> On 30/06/2024 Spot Bond					0.00000	100.75210				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>	
BAYA9 <sup>0</sup> On 30/06/2023 Spot Bond					0.00000	100.58960				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>	
BAYA9 <sup>1</sup> On 30/09/2024 Spot Bond					0.00000	100.60247				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>	
BAYA9 <sup>2</sup> On 30/09/2024 Spot Bond					0.00000	100.58909				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>	
BAYA9 <sup>3</sup> On 30/06/2025 Spot Bond					0.00000	101.48960				0.00	0	860,000,00
<b>Total BAYA94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>860,000,00</b>
<b>Total For BAYA94</b>										<b>0.00</b>	<b>0</b>	<b>860,000,00</b>
BAYA9 <sup>4</sup> On 30/06/2025 Spot Bond					0.00000	100.58389				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>	
BAYA9 <sup>5</sup> On 30/09/2025 Spot Bond					0.00000	99.72916				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA96 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA96</b>										<b>0.00</b>	<b>0</b>	
BAYA97 On 30/06/2023 Spot Bond					0.00000	100.62984				0.00	0	
<b>Total BAYA97 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA97</b>										<b>0.00</b>	<b>0</b>	
BAYA98 On 30/09/2023 Spot Bond					0.00000	100.62893				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>	
BAYA99 On 30/09/2027 Spot Bond					0.00000	100.61052				0.00	0	
<b>Total BAYA99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA99</b>										<b>0.00</b>	<b>0</b>	
BAYB10 On 30/09/2023 Spot Bond					0.00000	100.69559				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>	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.90705				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	100.70929				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>	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.11551				0.00	0	
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	
BAYB21 On 30/09/2024 Spot Bond					0.00000	100.69596				0.00	0	
<b>Total BAYB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB21</b>										<b>0.00</b>	<b>0</b>	
BAYB22 On 30/06/2025 Spot Bond					0.00000	100.69087				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>	
BAYB23 On 30/09/2023 Spot Bond					0.00000	100.69559				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>	
BAYB24 On 30/09/2024 Spot Bond					0.00000	100.69596				0.00	0	
<b>Total BAYB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB24</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BD0302 On 18/04/2028 Spot Bond			9.55000	9.55000	9.55000	94.03829				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.74598				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.04089				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	100.83743				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	100.84395				0.00	0	
<b>Total BDX35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX35</b>										<b>0.00</b>	<b>0</b>	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.60918				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	78.70005				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	95.72993				0.00	0	
<b>Total BDX39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX39</b>										<b>0.00</b>	<b>0</b>	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.66836				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	104.75076				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>	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.44670				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	101.68804				0.00	0	
<b>Total BID10 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 BID10</b>										<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			8.23500	105.50510	8.23500	105.48196				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	101.07795				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	99.83792				0.00	0	
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	100.20485				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BID16 On 24/06/2025 Spot Bond					0.00000	100.51179				0.00	0	
<b>Total BID16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID16</b>										<b>0.00</b>	<b>0</b>	
BID17 On 24/06/2027 Spot Bond					0.00000	100.52411				0.00	0	
<b>Total BID17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID17</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.91050				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.20113				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	96.90700				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	84.84100				0.00	0	
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 03/01/2025 Spot Bond					0.00000	56.90200				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	40.67800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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 10/11/2022 Spot Bond					0.00000	101.23625				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	100.44996				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	101.15490				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	101.15917				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.09815				0.00	0	
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.36362				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.31607				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	101.50193				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	101.54455				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	101.25687				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF3: On 03/11/2022 Spot Bond					0.00000	101.40602				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	100.49389				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	101.85881				0.00	0	
<b>Total BWZJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ25</b>										<b>0.00</b>	<b>0</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.42660				0.00	0	
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.29479				0.00	0	
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	
CCT01 On 23/06/2023 Spot Bond			9.04500	106.33956	9.04500	106.31386				0.00	0	
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	
CCT02 On 12/06/2024 Spot Bond			9.34500	107.51325	9.34500	107.48642				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			9.89500	103.73393	9.89500	103.70626				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			10.93500	10.93500	10.93500	99.81844				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	102.16242				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.31491				0.00	0	
<b>Total CGR46 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 CGR46</b>									<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.39223			0.00	0	
<b>Total CGR47 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>									<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.88789			0.00	0	
<b>Total CGR50 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>									<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.88232			0.00	0	150,000,00
<b>Total CGR51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For CGR51</b>									<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
CGR52 On 30/06/2025 Spot Bond					0.00000	100.59128			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	103.01316	4.77000	101.44800			0.00	0	
<b>Total CLN315 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN315</b>									<b>0.00</b>	<b>0</b>	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.27700			0.00	0	
<b>Total CLN317 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN317</b>									<b>0.00</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.55916			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			9.25000	102.57384	9.25000	102.54822			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	106.66509	8.70700	104.47100			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	101.91539			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>	
CLN37 On 20/03/2024 Spot Bond					0.00000	103.47157			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond			11.53500	99.63010	11.53500	99.59923				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>	
CLN379 On 20/09/2024 Spot Bond			6.50000	110.83131	6.50000	102.58200				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond					0.00000	102.03900				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN385 On 14/11/2022 Spot Bond					0.00000	101.39712				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.38813				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>	
CLN399 On 31/01/2025 Spot Bond			6.00000	154.97176	6.00000	154.87088				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			8.11000	148.10259	8.11000	147.99798				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN454 On 19/11/2022 Spot Bond					0.00000	101.44249				0.00	0	
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	
CLN472 On 04/09/2024 Spot Bond			8.89500	103.27058	8.89500	103.24576				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.32186				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 11/10/2024 Spot Bond					0.00000	100.22467				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN504 On 11/10/2024 Spot Bond					0.00000	99.85393				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN505 On 24/10/2022 Spot Bond					0.00000	99.91493				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.68677				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>	
CLN511 On 14/11/2022 Spot Bond					0.00000	100.62780				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	100.68784				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			10.40500	99.74410	10.40500	99.71574				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.21376				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	100.72594				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	101.02133				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	100.72770				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>	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.14104				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 26/04/2023 Spot Bond					0.00000	99.99044				0.00	0	
<b>Total CLN526 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 CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.95523				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	101.23330				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.72594				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.61349				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.04550				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2025 Spot Bond			10.77500	101.65168	10.77500	101.62269				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.60567				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN537 On 25/01/2023 Spot Bond					0.00000	99.89015				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.02565				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 20/12/2023 Spot Bond					0.00000	145.99800				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>	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.18627				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>	
CLN546 On 21/08/2026 Spot Bond			10.24500	100.93434	10.24500	100.90694				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 29/03/2025 Spot Bond			10.29500	100.12390	10.29500	100.09614				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>	
CLN548 On 12/11/2025 Spot Bond			10.38500	103.88182	10.38500	103.85324				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 18/04/2028 Spot Bond			10.43500	10.43500	10.43500	307.50203				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>	
CLN553 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>	
CLN554 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>	
CLN555 On 15/11/2023 Spot Bond					0.00000	101.42373				0.00	0	
<b>Total CLN555 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN555</b>										<b>0.00</b>	<b>0</b>	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.41081				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>	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.17608				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>	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.03173				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>	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	137.21100				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>	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.48556				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>	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN562 On 12/11/2025 Spot Bond			10.74500	102.95592	10.74500	102.93731				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>	
CLN563 On 12/11/2025 Spot Bond			10.24500	104.24063	10.24500	104.21233				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>	
CLN564 On 08/02/2024 Spot Bond					0.00000	101.77792				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.23745				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>	
CLN566 On 17/01/2024 Spot Bond					0.00000	101.36033				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>	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.89918				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>	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.41877				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond			10.47500	103.11196	10.47500	103.08335				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>	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.46723				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>	
CLN574 On 11/02/2024 Spot Bond					0.00000	101.42450				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>	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.66914				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.66201				0.00	0	200,000,00
<b>Total CLN577 SPOT</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
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
CLN577 On 18/04/2026 Spot Bond					0.00000	100.04394				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.41583				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.46876				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.74326				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.04457				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 31/05/2024 Spot Bond					0.00000	101.25183				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.99137				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.25014				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>	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.58791				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.60320				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>	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.43831				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond			4.42000	155.07893	4.42000	124.64712				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.48858				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.64692				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.16058				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			9.71500	9.71500	9.71500	102.66228				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.39981				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	100.68473				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.58791				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.58791				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.45500				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 05/08/2024 Spot Bond			9.30000	9.30000	9.30000	100.88422				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	101.47650				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN605 On 12/08/2024 Spot Bond					0.00000	100.59017				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.76305				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.01835				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.18715				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 30/04/2023 Spot Bond			9.87500	104.14841	9.87500	104.12098				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>	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 23/10/2024 Spot Bond					0.00000	99.91396				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 14/04/2026 Spot Bond					0.00000	101.88726				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.83765				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				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>	
CLN615 On 30/11/2023 Spot Bond					0.00000	101.19849				0.00	0	
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2029 Spot Bond					0.00000	92.71200				0.00	0	
<b>Total CLN616 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 CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.16422				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.70764				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 31/05/2024 Spot Bond					0.00000	101.01293				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.67489				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.67477				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 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>	
CLN622 On 20/12/2024 Spot Bond					0.00000	91.48000				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 25/01/2023 Spot Bond					0.00000	99.88880				0.00	0	
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN624 On 25/01/2023 Spot Bond			7.54500	102.46661	7.54500	102.44585				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.40564				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>	
CLN626 On 31/07/2034 Spot Bond					0.00000	100.32073				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>	
CLN627 On 31/07/2034 Spot Bond			13.29500	59.27196	13.29500	78.25351				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 20/11/2022 Spot Bond					0.00000	101.13494				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>	
CLN629 On 19/08/2025 Spot Bond			10.94500	98.16208	10.94500	98.13366				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.40058				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>	
CLN631 On 21/11/2022 Spot Bond					0.00000	101.14656				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>	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.27788				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>	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.47042				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>	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.88157				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>	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.14892				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>	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.39552				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>	
CLN637 On 19/02/2023 Spot Bond					0.00000	101.53533				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>	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.49670				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN643 On 17/10/2023 Spot Bond					0.00000	100.01255				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.15374				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.57862				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 29/01/2024 Spot Bond					0.00000	101.94628				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.57946				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.51662				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.00049				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.39552				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN651 On 19/11/2022 Spot Bond					0.00000	101.17599				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.39552				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>	
CLN654 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>	
CLN655 On 22/03/2030 Spot Bond					0.00000	95.49500				0.00	0	
<b>Total CLN655 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 CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.67416				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.54772				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.04985				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN660 On 20/06/2023 Spot Bond					0.00000	99.42700				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>	
CLN661 On 20/12/2023 Spot Bond					0.00000	97.19300				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>	
CLN662 On 20/12/2024 Spot Bond					0.00000	114.52000				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>	
CLN663 On 20/12/2023 Spot Bond					0.00000	140.12900				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>	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.17443				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>	
CLN665 On 02/04/2026 Spot Bond					0.00000	99.43685				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>	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.61806				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>	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.46926				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.87725				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.07929				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	101.51356				0.00	0	
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	
CLN672 On 31/01/2025 Spot Bond			4.96069	158.50046	4.96069	128.72878				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN674 On 31/01/2025 Spot Bond			4.96069	158.50046	4.96069	128.72961				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN675 On 19/08/2025 Spot Bond					0.00000	101.53885				0.00	0	830,000,00
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>830,000,00</b>
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	<b>830,000,00</b>
CLN677 On 19/08/2025 Spot Bond					0.00000	101.60626				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.55934				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.07003				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN681 On 19/08/2025 Spot Bond					0.00000	103.44324				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.78512				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.53911				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN684 On 21/06/2023 Spot Bond					0.00000	100.55168				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.62194				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.63771				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.63749				0.00	0	900,000,00
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
CLN690 On 21/12/2026 Spot Bond					0.00000	102.95888				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN691 On 26/09/2023 Spot Bond					0.00000	100.57634				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.57132				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.65833				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.86908				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.36169				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>	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.81452				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.91015				0.00	0	
<b>Total CLN700 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 CLN700</b>									<b>0.00</b>	<b>0</b>	
CLN700 On 11/11/2022 Spot Bond					0.00000	101.31394			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	85.26100			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>	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.75648			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>	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.42960			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>	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.63996			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>	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.34937			0.00	0	200,000,00
<b>Total CLN708 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For CLN708</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
CLN708 On 26/08/2025 Spot Bond					0.00000	100.55997			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>	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.85069			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>	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.09283			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>	
CLN711 On 11/03/2023 Spot Bond					0.00000	100.63450			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>	
CLN712 On 12/02/2023 Spot Bond					0.00000	101.26968			0.00	0	
<b>Total CLN713 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>									<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.56311			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.56311				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.56311				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.89270				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	100.64856				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	80.89311				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	81.21448				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	100.87195				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	81.92239				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.52469				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	100.52469				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	100.52469				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN727 On 21/06/2025 Spot Bond					0.00000	100.53254				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.53254				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.53254				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.41280				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	85.44729				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	86.08353				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	100.57107				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	100.65888				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	95.22158				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	100.94540				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	101.19545				0.00	0	500,000,00
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
CLN739 On 20/06/2026 Spot Bond					0.00000	105.29100				0.00	0	
<b>Total CLN739 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 CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	93.93337				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	101.37865				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>	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.55248				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	102.64055				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	96.96300				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	102.10885				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	101.17516				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	100.57126				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	101.88455				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	100.70013				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	100.37923				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN751 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>	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.61225				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	100.03077				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	100.63148				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	100.60682				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	99.91570				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN763 On 12/02/2025 Spot Bond					0.00000	101.45122				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>	
CLN764 On 21/07/2027 Spot Bond					0.00000	99.94139				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>	
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	93.63928				0.00	0	
<b>Total CLN765 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN765</b>										<b>0.00</b>	<b>0</b>	
CLN766 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.61225				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>	
CLN767 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>	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.67673				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>	
CLN769 On 23/09/2026 Spot Bond					0.00000	105.30502				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>	
CLN770 On 31/07/2024 Spot Bond					0.00000	96.64969				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>	
CLN771 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	82.30928				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>	
CLN772 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	87.74811				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>	
CLN773 On 28/08/2028 Spot Bond					0.00000	101.13557				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>	
CLN774 On 31/07/2028 Spot Bond					0.00000	101.94261				0.00	0	
<b>Total CLN774 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 CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN774 On 15/09/2028 Spot Bond			7.36000	7.36000	7.36000	119.59011				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	101.06336				0.00	0	
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
<b>Total CLN777 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN777</b>										<b>0.00</b>	<b>0</b>	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.25322				0.00	0	
<b>Total CLN778 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN778</b>										<b>0.00</b>	<b>0</b>	
CLN778 On 31/01/2027 Spot Bond					0.00000	101.67694				0.00	0	
<b>Total CLN779 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN779</b>										<b>0.00</b>	<b>0</b>	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.68787				0.00	0	
<b>Total CLN780 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN780</b>										<b>0.00</b>	<b>0</b>	
CLN780 On 19/08/2025 Spot Bond					0.00000	101.76352				0.00	0	
<b>Total CLN781 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN781</b>										<b>0.00</b>	<b>0</b>	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.89544				0.00	0	
<b>Total CLN782 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN782</b>										<b>0.00</b>	<b>0</b>	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.74250				0.00	0	
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.76654				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>	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.52208				0.00	0	
<b>Total CLN785 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN785</b>										<b>0.00</b>	<b>0</b>	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.50832				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN786 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN786</b>										<b>0.00</b>	<b>0</b>	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.52208				0.00	0	
<b>Total CLN787 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN787</b>										<b>0.00</b>	<b>0</b>	
CLN787 On 31/01/2027 Spot Bond					0.00000	107.41027				0.00	0	
<b>Total CLN788 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN788</b>										<b>0.00</b>	<b>0</b>	
CLN788 On 31/01/2027 Spot Bond					0.00000	107.24295				0.00	0	
<b>Total CLN789 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN789</b>										<b>0.00</b>	<b>0</b>	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.89559				0.00	0	
<b>Total CLN790 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN790</b>										<b>0.00</b>	<b>0</b>	
CLN790 On 31/01/2025 Spot Bond					0.00000	98.67100				0.00	0	
<b>Total CLN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN791</b>										<b>0.00</b>	<b>0</b>	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.89559				0.00	0	
<b>Total CLN792 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN792</b>										<b>0.00</b>	<b>0</b>	
CLN792 On 31/01/2025 Spot Bond					0.00000	102.90366				0.00	0	
<b>Total CLN794 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN794</b>										<b>0.00</b>	<b>0</b>	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.89559				0.00	0	
<b>Total CLN795 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN795</b>										<b>0.00</b>	<b>0</b>	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.52214				0.00	0	
<b>Total CLN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN796</b>										<b>0.00</b>	<b>0</b>	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.89559				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>	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.89575				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN799 On 31/01/2026 Spot Bond					0.00000	101.90622				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	101.90622				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	101.13792				0.00	0	
<b>Total CLN801 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN801</b>										<b>0.00</b>	<b>0</b>	
CLN802 On 31/01/2025 Spot Bond					0.00000	87.18149				0.00	0	
<b>Total CLN802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN802</b>										<b>0.00</b>	<b>0</b>	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN803</b>										<b>0.00</b>	<b>0</b>	
CLN804 On 31/01/2027 Spot Bond					0.00000	101.69443				0.00	0	
<b>Total CLN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN804</b>										<b>0.00</b>	<b>0</b>	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.01566				0.00	0	
<b>Total CLN805 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN805</b>										<b>0.00</b>	<b>0</b>	
CLN806 On 31/01/2027 Spot Bond					0.00000	101.91729				0.00	0	
<b>Total CLN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN806</b>										<b>0.00</b>	<b>0</b>	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.14485				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>	
CLN808 On 31/01/2027 Spot Bond					0.00000	101.76435				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>	
CLN809 On 21/12/2027 Spot Bond					0.00000	100.52795				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>	
CLN81 On 18/04/2028 Spot Bond			9.55000	94.06240	9.55000	94.03829				0.00	0	
<b>Total CLN81 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 CLN81</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.53175				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	99.97563				0.00	0	
<b>Total CLN811 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN811</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 31/01/2025 Spot Bond					0.00000	101.89559				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>	
CLN815 On 31/07/2025 Spot Bond					0.00000	101.89582				0.00	0	
<b>Total CLN816 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN816</b>										<b>0.00</b>	<b>0</b>	
CLN816 On 31/01/2027 Spot Bond					0.00000	101.91729				0.00	0	
<b>Total CLN817 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN817</b>										<b>0.00</b>	<b>0</b>	
CLN817 On 31/01/2030 Spot Bond					0.00000	101.67696				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>	
CLN818 On 31/01/2025 Spot Bond					0.00000	101.89559				0.00	0	900,000,00
<b>Total CLN819 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For CLN819</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
CLN819 On 31/07/2025 Spot Bond					0.00000	101.89582				0.00	0	
<b>Total CLN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN820</b>										<b>0.00</b>	<b>0</b>	
CLN820 On 31/05/2025 Spot Bond					0.00000	100.52214				0.00	0	
<b>Total CLN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN821</b>										<b>0.00</b>	<b>0</b>	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
<b>Total CLN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN822</b>										<b>0.00</b>	<b>0</b>	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
<b>Total CLN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN823</b>										<b>0.00</b>	<b>0</b>	
CLN823 On 31/07/2025 Spot Bond					0.00000	101.89582				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.89582				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	101.89550				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	101.89582				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	88.08227				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	101.89559				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	104.21664				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	100.89628				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	101.89550				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			9.93000	9.93000	9.93000	100.68187				0.00	0	
<b>Total CLN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN833</b>										<b>0.00</b>	<b>0</b>	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.13107				0.00	0	
<b>Total CLN834 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN834</b>										<b>0.00</b>	<b>0</b>	
CLN834 On 31/08/2026 Spot Bond					0.00000	101.13122				0.00	0	
<b>Total CLN835 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN835</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN836 On 31/08/2027 Spot Bond					0.00000	101.13123				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>	
CLN837 On 31/08/2029 Spot Bond					0.00000	101.13113				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>	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.52214				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>	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.57100				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>	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.49256				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>	
CLN841 On 20/07/2026 Spot Bond					0.00000	99.39600				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>	
CLN842 On 20/07/2026 Spot Bond					0.00000	98.85400				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>	
CLN843 On 20/07/2026 Spot Bond					0.00000	96.39600				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>	
CLN844 On 07/09/2026 Spot Bond					0.00000	100.81999				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>	
CLN845 On 02/05/2023 Spot Bond					0.00000	99.66710				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>	
CLN846 On 02/05/2023 Spot Bond					0.00000	99.66467				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>	
CLN847 On 31/03/2025 Spot Bond					0.00000	100.52214				0.00	0	
<b>Total CLN847 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN847</b>										<b>0.00</b>	<b>0</b>	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.52214				0.00	0	
<b>Total CLN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN848</b>										<b>0.00</b>	<b>0</b>	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.52178				0.00	0	
<b>Total CLN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN849</b>										<b>0.00</b>	<b>0</b>	
CLN849 On 31/07/2025 Spot Bond					0.00000	102.03789				0.00	0	
<b>Total CLN850 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN850</b>										<b>0.00</b>	<b>0</b>	
CLN850 On 27/09/2028 Spot Bond					0.00000	100.67937				0.00	0	
<b>Total CLN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN851</b>										<b>0.00</b>	<b>0</b>	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.57668				0.00	0	
<b>Total CLN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN852</b>										<b>0.00</b>	<b>0</b>	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.61074				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>	
CLN853 On 20/07/2027 Spot Bond					0.00000	100.66180				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>	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.67800				0.00	0	
<b>Total CLN855 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN855</b>										<b>0.00</b>	<b>0</b>	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.71670				0.00	0	
<b>Total CLN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN856</b>										<b>0.00</b>	<b>0</b>	
CLN856 On 06/08/2023 Spot Bond					0.00000	103.06877				0.00	0	
<b>Total CLN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN857</b>										<b>0.00</b>	<b>0</b>	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	83.87723				0.00	0	
<b>Total CLN858 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN858</b>										<b>0.00</b>	<b>0</b>	
CLN858 On 31/07/2025 Spot Bond					0.00000	102.00121				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN860</b>										<b>0.00</b>	<b>0</b>	
CLN860 On 20/06/2027 Spot Bond					0.00000	100.61723				0.00	0	
<b>Total CLN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN861</b>										<b>0.00</b>	<b>0</b>	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.56856				0.00	0	
<b>Total CLN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN862</b>										<b>0.00</b>	<b>0</b>	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.79873				0.00	0	
<b>Total CLN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN863</b>										<b>0.00</b>	<b>0</b>	
CLN863 On 31/07/2025 Spot Bond					0.00000	105.56605				0.00	0	
<b>Total CLN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN864</b>										<b>0.00</b>	<b>0</b>	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	94.97700				0.00	0	
<b>Total CLN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN865</b>										<b>0.00</b>	<b>0</b>	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	97.65100				0.00	0	
<b>Total CLN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN866</b>										<b>0.00</b>	<b>0</b>	
CLN866 On 31/01/2025 Spot Bond					0.00000	102.38730				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>	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	86.74762				0.00	0	
<b>Total CLN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN868</b>										<b>0.00</b>	<b>0</b>	
CLN868 On 15/07/2029 Spot Bond					0.00000	101.63340				0.00	0	
<b>Total CLN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN869</b>										<b>0.00</b>	<b>0</b>	
CLN869 On 31/07/2027 Spot Bond					0.00000	101.65512				0.00	0	
<b>Total CLN870 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN870</b>										<b>0.00</b>	<b>0</b>	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.64419				0.00	0	
<b>Total CLN871 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN871</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	83.26013				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>	
CLN873 On 31/08/2025 Spot Bond					0.00000	101.13107				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>	
CLN874 On 20/06/2027 Spot Bond					0.00000	100.58885				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>	
CLN875 On 29/10/2025 Spot Bond					0.00000	102.10918				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>	
CLN876 On 29/10/2025 Spot Bond					0.00000	102.07892				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>	
CLN877 On 24/04/2023 Spot Bond					0.00000	99.92248				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>	
CLN878 On 31/01/2030 Spot Bond					0.00000	101.34696				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>	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.39981				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>	
CLN880 On 02/04/2026 Spot Bond					0.00000	100.39752				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>	
CLN881 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	84.91201				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>	
CLN882 On 31/01/2030 Spot Bond					0.00000	101.27844				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>	
CLN883 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	83.67221				0.00	0	
<b>Total CLN883 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 CLN883</b>										<b>0.00</b>	<b>0</b>	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.45947				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>	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.45947				0.00	0	
<b>Total CLN885 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN885</b>										<b>0.00</b>	<b>0</b>	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	82.27985				0.00	0	
<b>Total CLN886 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN886</b>										<b>0.00</b>	<b>0</b>	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	82.42950				0.00	0	
<b>Total CLN887 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN887</b>										<b>0.00</b>	<b>0</b>	
CLN887 On 15/09/2027 Spot Bond			5.57500	5.57500	5.57500	121.49240				0.00	0	
<b>Total CLN888 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN888</b>										<b>0.00</b>	<b>0</b>	
CLN888 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN889 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN889</b>										<b>0.00</b>	<b>0</b>	
CLN889 On 20/12/2027 Spot Bond					0.00000	100.56058				0.00	0	
<b>Total CLN890 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN890</b>										<b>0.00</b>	<b>0</b>	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN891 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN891</b>										<b>0.00</b>	<b>0</b>	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.50656				0.00	0	
<b>Total CLN892 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN892</b>										<b>0.00</b>	<b>0</b>	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.45074				0.00	0	
<b>Total CLN893 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN893</b>										<b>0.00</b>	<b>0</b>	
CLN893 On 20/12/2025 Spot Bond					0.00000	100.42105				0.00	0	
<b>Total CLN894 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN894</b>										<b>0.00</b>	<b>0</b>	
CLN894 On 31/08/2025 Spot Bond					0.00000	100.43227				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN895 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN895</b>										<b>0.00</b>	<b>0</b>	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.37132				0.00	0	
<b>Total CLN896 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN896</b>										<b>0.00</b>	<b>0</b>	
CLN896 On 02/04/2026 Spot Bond					0.00000	100.31627				0.00	0	
<b>Total CLN897 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN897</b>										<b>0.00</b>	<b>0</b>	
CLN897 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN898 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN898</b>										<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			9.86500	105.95559	9.86500	105.92771				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			11.51500	103.57548	11.51500	103.54380				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			10.95500	102.56903	10.95500	102.53914				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			9.33000	100.34829	9.33000	100.32368				0.00	0	
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			13.30500	88.71742	13.30500	88.68603				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			11.89500	93.76037	11.89500	93.73078				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	100.87584				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>	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.13455				0.00	0	
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY02 On 21/11/2024 Spot Bond					0.00000	102.25840				0.00	1,000,000,000	500,000,000
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
DSY03 On 21/11/2024 Spot Bond			10.64500	10.64500	10.64500	103.96261				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	102.05721				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	101.41270				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	100.04541				0.00	0	1,500,000,000
<b>Total DSY06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For DSY06</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
DSY07 On 21/05/2029 Spot Bond					0.00000	101.16498				0.00	0	
<b>Total DSY07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY07</b>										<b>0.00</b>	<b>0</b>	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.53948				0.00	0	
<b>Total DTF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF001</b>										<b>0.00</b>	<b>0</b>	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.46307				0.00	0	
<b>Total DTF002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF002</b>										<b>0.00</b>	<b>0</b>	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.57492				0.00	1,000,000,000	1,000,000,000
<b>Total DTF003 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For DTF003</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
DTF004 On 14/09/2025 Spot Bond					0.00000	100.59043				0.00	0	
<b>Total DTF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF004</b>										<b>0.00</b>	<b>0</b>	
DV23 On 27/02/2023 Spot Bond			7.84500	102.16729	7.84500	102.14593				0.00	0	
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	77.58097	100.00000	77.42424				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	77.58097	100.00000	77.42424				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			9.41500	101.99547	9.41500	101.96997				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	101.65928	9.69000	101.63314				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.65928	9.69000	101.63314				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			10.84500	97.21880	10.84500	97.19091				0.00	0	
<b>Total DV27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV27</b>										<b>0.00</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			12.13000	92.93251	12.13000	92.90278				0.00	0	97,000,00
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>97,000,00</b>
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	<b>97,000,00</b>
DV29/R On 18/02/2029 Spot Bond			10.10000	101.72838	10.10000	101.70114				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.72838	10.10000	101.70114				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	99.91869				0.00	0	
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.99448				0.00	0	10,000,000,00
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
DVF25 On 02/04/2024 Spot Bond					0.00000	99.55845				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	98.11360				0.00	0	
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.13629				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.69243				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	99.77860				0.00	0	70,000.00
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000.00</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	<b>70,000.00</b>
DVFB21 On 31/05/2026 Spot Bond					0.00000	101.24986				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	101.51314				0.00	16,760,000,000	8,380,000.00
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>16,760,000,000</b>	<b>8,380,000.00</b>
<b>Total For DVFB27</b>										<b>0.00</b>	<b>16,760,000,000</b>	<b>8,380,000.00</b>
DVFB21 On 31/01/2025 Spot Bond					0.00000	99.92724				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	101.57641				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	102.06865				0.00	1,100,000,000	1,100,000.00
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>1,100,000,000</b>	<b>1,100,000.00</b>
<b>Total For DVFB30</b>										<b>0.00</b>	<b>1,100,000,000</b>	<b>1,100,000.00</b>
DVFB31 On 21/08/2025 Spot Bond					0.00000	102.53931				0.00	0	1,500,000.00
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000.00</b>
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000.00</b>
DVFC21 On 15/12/2026 Spot Bond					0.00000	101.39306				0.00	0	109,000.00
<b>Total DVFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>109,000.00</b>
<b>Total For DVFC26</b>										<b>0.00</b>	<b>0</b>	<b>109,000.00</b>
DVFC21 On 15/12/2028 Spot Bond					0.00000	100.74939				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			8.80500	102.47523	8.80500	102.45084				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			5.66000	114.83128	5.66000	114.75726				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			5.41000	101.82002	5.41000	101.75533				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	147.56357	2.25000	147.48224				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			4.21000	159.33523	4.21000	159.23907				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			4.17500	144.75400	4.17500	144.66675				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			4.18000	139.68087	4.18000	139.59666				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			5.48000	118.18467	5.48000	118.10925				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			5.38000	104.35091	5.38000	104.28469				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	147.56357	2.25000	147.48224				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	160.96598				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	158.34974				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>	
ELN004 On 23/09/2024 Spot Bond					0.00000	148.22209				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN006 On 09/06/2025 Spot Bond					0.00000	123.03518				0.00	0	
<b>Total ELN006 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 ELN006</b>										<b>0.00</b>	<b>0</b>	
ELN007 On 17/06/2025 Spot Bond					0.00000	122.19148				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>	
ELN008 On 28/07/2025 Spot Bond					0.00000	118.94357				0.00	0	
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 19/08/2025 Spot Bond					0.00000	110.57133				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>	
ELN011 On 15/04/2024 Spot Bond					0.00000	106.32179				0.00	0	
<b>Total ELN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN013</b>										<b>0.00</b>	<b>0</b>	
ELN014 On 21/05/2024 Spot Bond					0.00000	108.00376				0.00	0	
<b>Total ELN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN014</b>										<b>0.00</b>	<b>0</b>	
ELN015 On 09/12/2024 Spot Bond					0.00000	89.36565				0.00	0	
<b>Total ELN015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN015</b>										<b>0.00</b>	<b>0</b>	
ELN016 On 17/02/2023 Spot Bond					0.00000	90.95948				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	95.83042				0.00	0	
<b>Total ELN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN017</b>										<b>0.00</b>	<b>0</b>	
ELN018 On 12/05/2023 Spot Bond					0.00000	98.52419				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>	
ELN019 On 02/04/2027 Spot Bond					0.00000	103.56206				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>	
ELN020 On 20/09/2027 Spot Bond					0.00000	96.79601				0.00	0	
<b>Total ELN020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN020</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			10.95500	103.38334	10.95500	103.35338				0.00	0	

Contract Details	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			13.03000	13.03000	13.03000	95.44839				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			13.08000	13.08000	13.08000	93.80354				0.00	0	666,666,60
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
EMM06 On 23/06/2025 Spot Bond			11.04500	11.04500	11.04500	102.26845				0.00	0	
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			11.04500	11.04500	11.04500	101.78751				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			13.01000	13.01000	13.01000	97.23441				0.00	0	
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	
EMM08 On 18/06/2030 Spot Bond			12.27000	12.27000	12.27000	99.03838				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			15.51000	15.51000	15.51000	92.55220				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	101.24407				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	100.79094				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	100.68432				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	101.43716				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	100.96418				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	101.05388				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	100.83165				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	100.66411				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	98.83954				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	101.35251				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	100.62027				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	101.30912				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.27773				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	101.73079				0.00	0	
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	
EQT006 On 30/10/2023 Spot Bond					0.00000	99.76048				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	100.51163				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	100.22467			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	101.27905			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	101.50344			0.00	0	1,000,000.00
<b>Total EQT010 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
<b>Total For EQT010</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
ERS3B8 On 17/05/2025 Spot Bond					0.00000	101.29273			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	101.34520			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	101.31887			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	101.37134			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	101.31916			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	101.25788			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	101.31034			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			7.39500	102.99673	7.39500	102.97626		86,541,282,364,500.00	11,702,675,100	25,702,675,100	
<b>Total ES23 SPOT</b>								<b>16,541,282,364,500.00</b>	<b>11,702,675,100</b>	<b>25,702,675,100</b>	
<b>Total For ES23</b>								<b>16,541,282,364,500.00</b>	<b>11,702,675,100</b>	<b>25,702,675,100</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.30913	10.00000	102.28182		0.00	0		

Contract Details	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			9.98500	94.29976	9.98500	94.27452		14,535,002,743,000.00	1,455,683,800	8,904,058,600	
<b>Total ES26 SPOT</b>								<b>14,535,002,743,000.00</b>	<b>1,455,683,800</b>	<b>8,904,058,600</b>	
<b>Total For ES26</b>								<b>14,535,002,743,000.00</b>	<b>1,455,683,800</b>	<b>8,904,058,600</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.40272	7.85000	100.38148		0.00	0	0	
<b>Total ES26/R186 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES26/R186</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			12.59500	70.95868	12.60500	70.88900		856,430,142,293,000.00	67,997,629,400	20,156,970,000	
<b>Total ES33 SPOT</b>								<b>856,430,142,293,000.00</b>	<b>67,997,629,400</b>	<b>20,156,970,000</b>	
<b>Total For ES33</b>								<b>856,430,142,293,000.00</b>	<b>67,997,629,400</b>	<b>20,156,970,000</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.73490	7.50000	100.71441		0.00	0	0	
<b>Total ES33/R209 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES33/R209</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			12.82000	69.19593	12.86000	68.96255		86,541,322,824,000.00	6,750,493,200	17,902,093,000	
<b>Total ES42 SPOT</b>								<b>86,541,322,824,000.00</b>	<b>6,750,493,200</b>	<b>17,902,093,000</b>	
<b>Total For ES42</b>								<b>86,541,322,824,000.00</b>	<b>6,750,493,200</b>	<b>17,902,093,000</b>	
ES42/R On 25/04/2042 Spot Bond			8.50000	99.90907	8.50000	99.88634		0.00	0	0	
<b>Total ES42/R214 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES42/R214</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ETK001 On 03/06/2032 Spot Bond			12.00000	12.00000	12.00000	100.42842		0.00	0	0	
<b>Total ETK001 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ETK001</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ETK002 On 03/06/2037 Spot Bond			14.55500	14.55500	14.55500	95.30629		0.00	0	0	
<b>Total ETK002 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ETK002</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.89678		0.00	0	0	
<b>Total EXX05 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EXX05</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.43965		0.00	0	0	
<b>Total FIFB14 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FIFB14</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.14900		0.00	0	0	
<b>Total FIFB15 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FIFB15</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.34098				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	99.76049				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	100.97745				0.00	1,000,000,000	500,000,000
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For FIFB19</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.90727				0.00	0	
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG01</b>										<b>0.00</b>	<b>0</b>	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.66325				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	101.16274				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	101.22707				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	101.24317				0.00	0	
<b>Total FIFG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG05</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.38700				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>	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.30646				0.00	660,000,000	980,208,000
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>660,000,000</b>	<b>980,208,000</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>660,000,000</b>	<b>980,208,000</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	104.43568				0.00	0	100,000,000
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	101.86695				0.00	0	
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			9.62500	105.56841	9.62500	105.54131				0.00	0	
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.18335				0.00	0	95,500,00
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>95,500,00</b>
<b>Total For FRB28</b>										<b>0.00</b>	<b>0</b>	<b>95,500,00</b>
FRB29 On 19/04/2026 Spot Bond					0.00000	101.64792				0.00	0	2,000,000,00
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For FRB29</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
FRB30 On 19/04/2026 Spot Bond			9.54500	95.99427	9.54500	95.96968				0.00	0	
<b>Total FRB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB30</b>										<b>0.00</b>	<b>0</b>	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.87454				0.00	0	
<b>Total FRB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB31</b>										<b>0.00</b>	<b>0</b>	
FRB32 On 28/09/2027 Spot Bond					0.00000	100.51783				0.00	0	
<b>Total FRB32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB32</b>										<b>0.00</b>	<b>0</b>	
FRB33 On 29/09/2029 Spot Bond					0.00000	100.52664				0.00	0	
<b>Total FRB33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB33</b>										<b>0.00</b>	<b>0</b>	
FRBI23 On 07/12/2023 Spot Bond			3.50000	330.87945	3.50000	330.68582				0.00	0	
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	
FRBI25 On 31/01/2025 Spot Bond			3.32500	3.32500	3.32500	164.16288				0.00	0	130,000,00
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
FRBI28 On 31/03/2028 Spot Bond			3.87000	217.35637	3.87000	217.22690				0.00	0	108,350,60
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>108,350,60</b>
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	<b>108,350,60</b>
FRBI29 On 31/03/2029 Spot Bond			4.93000	4.93000	4.93000	112.25527				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			5.36500	5.36500	5.36500	229.36941				0.00	0	10,000,00
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
FRBI46 On 31/03/2046 Spot Bond			5.49000	96.76729	5.49000	96.70542				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			5.49000	97.78115	5.49000	97.71880				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			9.08849	9.08849	9.08849	83.79152				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			9.13882	9.13882	9.13882	82.85497				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			4.60000	4.60000	4.60000	159.65024				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 17/07/2027 Spot Bond					0.00000	101.32934				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.46100				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	101.87278				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			9.97900	9.97900	9.97900	101.94900				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	101.15704				0.00	0	
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.62559				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			5.15000	5.15000	5.15000	121.61714				0.00	0	
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.80030				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.55829				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			4.98000	4.98000	4.98000	119.44663				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	100.55819				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	101.36120				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	101.37920				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	100.97763				0.00	0	400,000,00
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
FRC30: On 25/04/2023 Spot Bond					0.00000	102.74769				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	103.08418				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.15854				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	102.19602				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	101.03292				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.04896				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	100.54838				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	100.61571				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	100.66606				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	97.42594				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	100.70478				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	101.78114				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	100.60922				0.00	0	

Contract Details	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	100.66578				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.77436				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.62117				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.38148				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.78135				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 27/12/2022 Spot Bond					0.00000	100.99020				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	101.43127				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 31/05/2024 Spot Bond					0.00000	101.37222				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC335 On 25/04/2023 Spot Bond					0.00000	103.05620				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.04642				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.40787				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34 On 20/12/2024 Spot Bond					0.00000	100.76959				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.55542				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.70771				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.04582				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 31/07/2023 Spot Bond					0.00000	102.20177				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.91380				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.82245				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.06357				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 02/05/2023 Spot Bond					0.00000	102.14742				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2023 Spot Bond					0.00000	102.09236				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 30/09/2023 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	101.98324				0.00	0	
<b>Total FRC355 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 FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.92698				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>	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.94412				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>	
FRC357 On 14/11/2022 Spot Bond					0.00000	101.55799				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>	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.93851				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>	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.81299				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>	
FRC361 On 31/03/2023 Spot Bond					0.00000	100.45984				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>	
FRC362 On 01/08/2026 Spot Bond					0.00000	101.62986				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>	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.65816				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>	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.99760				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC365 On 20/06/2026 Spot Bond					0.00000	90.46084				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.12598				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	89.18713				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond					0.00000	89.34918				0.00	0	
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 25/04/2023 Spot Bond					0.00000	102.01128				0.00	0	
<b>Total FRC372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC372</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 25/04/2023 Spot Bond					0.00000	102.00413				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond					0.00000	90.84004				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>	
FRC37 On 25/04/2023 Spot Bond					0.00000	102.10817				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>	
FRC37 On 20/06/2026 Spot Bond					0.00000	87.43050				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>	
FRC37 On 20/06/2026 Spot Bond					0.00000	87.26845				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>	
FRC37 On 20/12/2026 Spot Bond					0.00000	100.56609				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>	
FRC37 On 23/09/2023 Spot Bond					0.00000	100.73301				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>	
FRC38 On 20/12/2026 Spot Bond					0.00000	100.62933				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>	
FRC38 On 15/02/2025 Spot Bond					0.00000	101.25079				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC38 On 15/02/2025 Spot Bond					0.00000	101.25079				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>	
FRC38 On 16/02/2025 Spot Bond					0.00000	101.22720				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>	
FRC38 On 16/02/2025 Spot Bond					0.00000	101.22720				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>	
FRC38 On 07/12/2023 Spot Bond					0.00000	101.15646				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>	
FRC38 On 30/04/2027 Spot Bond					0.00000	101.96736				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>	
FRC39 On 25/04/2023 Spot Bond					0.00000	102.06842				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>	
FRC39 On 28/10/2022 Spot Bond					0.00000	101.81252				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>	
FRC39 On 25/04/2023 Spot Bond					0.00000	102.68893				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>	
FRC39 On 11/11/2024 Spot Bond					0.00000	101.60315				0.00	0	
<b>Total FRC393 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC393</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 27/03/2024 Spot Bond					0.00000	100.60572				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	101.96732				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	99.97786				0.00	0	
<b>Total FRC396 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 FRC396</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 31/03/2023 Spot Bond			14.81500	14.81500	14.81500	97.69851				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	99.97656				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	99.97462				0.00	0	
<b>Total FRC399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC399</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 19/01/2027 Spot Bond					0.00000	100.02487				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			11.36500	11.36500	11.36500	99.76556				0.00	0	
<b>Total FRC401 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC401</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 20/06/2027 Spot Bond					0.00000	100.84370				0.00	0	
<b>Total FRC402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC402</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 19/05/2026 Spot Bond					0.00000	101.85063				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			13.51500	13.51500	13.51500	103.85854				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			11.36000	11.36000	11.36000	101.90959				0.00	0	
<b>Total FRC405 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC405</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 06/07/2027 Spot Bond					0.00000	100.39144				0.00	0	
<b>Total FRC406 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC406</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 13/10/2026 Spot Bond					0.00000	100.18053				0.00	0	
<b>Total FRC407 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC407</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 23/09/2025 Spot Bond					0.00000	100.79868				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			11.70500	11.70500	11.70500	99.46945				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	101.96736				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	102.12494				0.00	0	
<b>Total FRC411 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC411</b>										<b>0.00</b>	<b>0</b>	
FRC411 On 31/05/2027 Spot Bond					0.00000	101.25272				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	102.20877				0.00	0	
<b>Total FRC413 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC413</b>										<b>0.00</b>	<b>0</b>	
FRC413 On 31/05/2027 Spot Bond					0.00000	101.22436				0.00	0	
<b>Total FRC414 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC414</b>										<b>0.00</b>	<b>0</b>	
FRC414 On 31/05/2025 Spot Bond					0.00000	101.19943				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	93.44153				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>	
FRC416 On 30/04/2025 Spot Bond					0.00000	102.12474				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>	
FRC417 On 31/05/2027 Spot Bond					0.00000	101.24737				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>	
FRC418 On 30/04/2029 Spot Bond					0.00000	102.19120				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC42(On 30/04/2026 Spot Bond					0.00000	101.96736				0.00	0	
<b>Total FRC420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC420</b>										<b>0.00</b>	<b>0</b>	
FRC42(On 27/09/2028 Spot Bond					0.00000	100.67937				0.00	0	
<b>Total FRC421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC421</b>										<b>0.00</b>	<b>0</b>	
FRC42(On 27/09/2028 Spot Bond					0.00000	100.69169				0.00	0	
<b>Total FRC422 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC422</b>										<b>0.00</b>	<b>0</b>	
FRC42(On 27/09/2028 Spot Bond					0.00000	100.69169				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>	
FRC42(On 31/08/2025 Spot Bond					0.00000	101.15876				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>	
FRC42(On 31/07/2025 Spot Bond					0.00000	101.96725				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>	
FRC42(On 30/09/2027 Spot Bond					0.00000	100.52415				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>	
FRC42(On 30/09/2026 Spot Bond					0.00000	100.55100				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>	
FRC42(On 21/06/2027 Spot Bond					0.00000	100.63699				0.00	0	
<b>Total FRC428 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC428</b>										<b>0.00</b>	<b>0</b>	
FRC42(On 31/10/2027 Spot Bond					0.00000	101.39855				0.00	0	
<b>Total FRC429 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC429</b>										<b>0.00</b>	<b>0</b>	
FRC43(On 31/10/2026 Spot Bond					0.00000	101.50489				0.00	0	
<b>Total FRC430 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC430</b>										<b>0.00</b>	<b>0</b>	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.27157				0.00	0	
<b>Total FRC431 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 FRC431</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/10/2026 Spot Bond					0.00000	101.35361				0.00	0	900,000,00
<b>Total FRC432 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For FRC432</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
FRC43: On 31/08/2027 Spot Bond					0.00000	101.24783				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>	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.32236				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>	
FRC43: On 20/11/2026 Spot Bond					0.00000	101.02156				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>	
FRC43: On 21/06/2027 Spot Bond					0.00000	100.62994				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>	
FRC43: On 31/01/2030 Spot Bond			10.25000	10.25000	10.25000	100.90940				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>	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.35431				0.00	0	
<b>Total FRC438 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC438</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.35903				0.00	0	
<b>Total FRC439 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC439</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 31/07/2025 Spot Bond					0.00000	100.45850				0.00	0	
<b>Total FRC440 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC440</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC441 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC441</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC442 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC442</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 20/12/2027 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 FRC443 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC443</b>										<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			5.02500	107.73919	5.02500	107.67157				0.00	0	20,000,00
<b>Total FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
FRI38 On 31/01/2038 Spot Bond			5.26000	116.44385	5.26000	116.37031				0.00	0	
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.56539				0.00	0	88,326,00
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>88,326,00</b>
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	<b>88,326,00</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.13346				0.00	0	183,600,00
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>183,600,00</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	<b>183,600,00</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.75220				0.00	0	
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.71578				0.00	0	
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.91614				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	102.07012				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 20/04/2027 Spot Bond					0.00000	100.41942				0.00	0	
<b>Total FRJ27S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27S</b>										<b>0.00</b>	<b>0</b>	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.06507				0.00	0	
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.99210				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ295 On 20/04/2029 Spot Bond					0.00000	99.95225				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	100.50333				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			4.78800	4.78800	4.78800	104.05456				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>	
FRS101 On 31/01/2038 Spot Bond			5.23000	5.23000	5.23000	116.79067				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>	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.64868				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>	
FRS108 On 31/01/2038 Spot Bond			5.37000	114.91734	5.37000	114.84443				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>	
FRS109 On 07/12/2033 Spot Bond			5.38000	229.21368	5.38000	229.06802				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>	
FRS110 On 31/01/2038 Spot Bond			5.51000	113.00894	5.51000	112.93683				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>	
FRS112 On 07/12/2033 Spot Bond			5.38000	5.38000	5.38000	229.06802				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS114 On 31/01/2025 Spot Bond			4.50000	160.09644	4.50000	159.99858				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			3.70500	113.38312	3.70500	113.31620				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS119 On 31/01/2038 Spot Bond			5.31000	115.74699	5.31000	115.67376				0.00	0	
<b>Total FRS119 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 FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 07/12/2033 Spot Bond			5.50000	226.81889	5.50000	226.67405				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			5.55000	225.83001	5.55000	225.68547				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			3.68000	162.98679	3.68000	162.89072				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 07/12/2033 Spot Bond			5.58000	225.23916	5.58000	225.09484				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>	
FRS12 On 31/01/2038 Spot Bond			5.51000	113.00894	5.51000	112.93683				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>	
FRS12 On 31/03/2028 Spot Bond			4.31000	212.64134	4.31000	212.51218				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>	
FRS12 On 31/01/2038 Spot Bond			6.26000	103.40972	6.26000	103.34171				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>	
FRS12 On 31/03/2028 Spot Bond			4.52000	210.43227	4.52000	210.30324				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>	
FRS13 On 31/03/2028 Spot Bond			4.58000	209.80595	4.58000	209.67697				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 07/12/2033 Spot Bond			6.09000	215.47546	6.09000	215.33447				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/01/2038 Spot Bond			6.21000	104.01831	6.21000	103.95001				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/01/2038 Spot Bond			5.51000	5.51000	5.51000	112.93683				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.49000	113.27923	5.49000	113.20701				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			4.39000	211.79669	4.39000	211.66757				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			5.86000	219.81387	5.86000	219.67137				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 31/03/2028 Spot Bond			4.52000	210.43227	4.52000	210.30324				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>	
FRS142 On 31/03/2028 Spot Bond			4.52000	210.43227	4.52000	210.30324				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>	
FRS143 On 31/03/2028 Spot Bond			3.92100	216.80378	3.92100	216.67435				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>	
FRS145 On 31/01/2025 Spot Bond			4.45000	160.27087	4.45000	160.17309				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>	
FRS146 On 31/03/2028 Spot Bond			4.87000	206.80852	4.87000	206.67979				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>	
FRS149 On 31/03/2028 Spot Bond			4.91000	206.39895	4.91000	206.27023				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>	
FRS150 On 31/01/2025 Spot Bond			4.42000	160.37562	4.42000	160.27791				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>	
FRS151 On 31/03/2028 Spot Bond			4.38500	211.84936	4.38500	211.72023				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15 On 31/03/2028 Spot Bond			4.92000	4.92000	4.92000	206.16800				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.01787				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.68347				0.00	0	127,200,00
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>127,200,00</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	<b>127,200,00</b>
FRS18 On 27/09/2025 Spot Bond					0.00000	100.56501				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 16/11/2023 Spot Bond					0.00000	147.53989				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 23/01/2024 Spot Bond					0.00000	131.81895				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>	
FRS18 On 23/01/2024 Spot Bond					0.00000	179.85840				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>	
FRS19 On 19/06/2026 Spot Bond					0.00000	290.92771				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>	
FRS19 On 05/08/2024 Spot Bond					0.00000	101.42461				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>	
FRS19 On 05/08/2025 Spot Bond					0.00000	101.58026				0.00	429,600,000	252,800,00
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>429,600,000</b>	<b>252,800,00</b>
<b>Total For FRS199</b>										<b>0.00</b>	<b>429,600,000</b>	<b>252,800,00</b>
FRS20 On 12/08/2025 Spot Bond					0.00000	101.42028				0.00	0	
<b>Total FRS200 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 FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.09108				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.13671				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.22889				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	100.50364				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	100.55542				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.40764				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
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	118.91376				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	102.44318				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	105.15088				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	101.11375				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS242 On 12/12/2025 Spot Bond					0.00000	69.21210				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS243 On 09/12/2023 Spot Bond					0.00000	101.18564				0.00	0	
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</b>										<b>0.00</b>	<b>0</b>	
FRS244 On 29/12/2025 Spot Bond					0.00000	99.57032				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS246 On 19/01/2024 Spot Bond					0.00000	100.03099				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS248 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS253 On 22/02/2024 Spot Bond					0.00000	93.18532				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.86780				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>	
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS258 On 23/01/2024 Spot Bond					0.00000	108.67024				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS260 On 25/03/2024 Spot Bond					0.00000	100.75440				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS261 On 28/02/2031 Spot Bond					0.00000	101.18890				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS262 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS26f On 31/03/2032 Spot Bond					0.00000	100.51760				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>	
FRS26i On 22/06/2026 Spot Bond					0.00000	110.49900				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS26k On 31/03/2031 Spot Bond					0.00000	100.52036				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>	
FRS27l On 31/03/2032 Spot Bond					0.00000	100.51814				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>	
FRS27f 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>	
FRS27i On 30/09/2024 Spot Bond					0.00000	100.61158				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>	
FRS27k On 21/09/2024 Spot Bond					0.00000	100.73382				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>	
FRS28l On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.51284				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>	
FRS28m 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>	
FRS28n On 30/09/2024 Spot Bond					0.00000	100.54025				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>	
FRS28o On 28/02/2031 Spot Bond			10.88500	10.88500	10.88500	93.86312				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>	
FRS28p On 28/02/2031 Spot Bond			10.88500	10.88500	10.88500	93.86312				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.79431				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.00276				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			12.17900	12.17900	12.17900	88.91068				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	90.86751				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	87.39210				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	92.06040				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	900,000,00
<b>Total FRS297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For FRS297</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
FRS297 On 09/05/2025 Spot Bond					0.00000	104.86521				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	99.26331				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>	



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 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS300</b>										<b>0.00</b>	<b>0</b>	
FRS30 On 16/05/2027 Spot Bond					0.00000	101.33359				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	100.33150				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	101.96736				0.00	0	900,000,00
<b>Total FRS306 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For FRS306</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</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	101.17737				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>	
FRS31( On 21/09/2023 Spot Bond			10.04500	10.04500	10.04500	101.29877				0.00	0	
<b>Total FRS310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS310</b>										<b>0.00</b>	<b>0</b>	
FRS311 On 21/09/2023 Spot Bond					0.00000	100.61437				0.00	0	
<b>Total FRS311 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 FRS311</b>										<b>0.00</b>	<b>0</b>	
FRS31 On 28/09/2025 Spot Bond					0.00000	102.51114				0.00	0	
<b>Total FRS312 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS312</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			3.01000	3.01000	3.01000	332.43159				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			2.39000	334.84614	2.39000	334.66017				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			2.75000	2.75000	2.75000	333.36346				0.00	0	
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.56470				0.00	0	
<b>Total FRS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS62</b>										<b>0.00</b>	<b>0</b>	
FRS64 On 26/01/2042 Spot Bond			5.21000	106.86855	5.21000	106.80120				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			4.87000	66.67351	4.87000	112.94687				0.00	0	
<b>Total FRS81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS81</b>										<b>0.00</b>	<b>0</b>	
FRS85 On 31/01/2025 Spot Bond			3.57000	3.57000	3.57000	163.28359				0.00	0	
<b>Total FRS85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS85</b>										<b>0.00</b>	<b>0</b>	
FRS87 On 31/01/2025 Spot Bond			3.85000	3.85000	3.85000	162.28584				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			3.81000	3.81000	3.81000	329.58836				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			7.65500	7.65500	7.65500	101.09743				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			8.95000	107.31435	8.95000	107.28869				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			8.79500	104.57752	8.79500	104.55307				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			9.50000	100.51126	9.50000	100.48564			2,008,083,400,000.00		211,377,200	5,428,354,000
<b>Total FRX26 SPOT</b>									<b>2,008,083,400,000.00</b>		<b>211,377,200</b>	<b>5,428,354,000</b>
<b>Total For FRX26</b>									<b>2,008,083,400,000.00</b>		<b>211,377,200</b>	<b>5,428,354,000</b>
FRX27 On 07/03/2027 Spot Bond			9.66500	103.05534	9.66500	103.02848			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			9.55500	104.82331	9.55500	104.79673			0.00		0	
<b>Total FRX28 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For FRX28</b>									<b>0.00</b>		<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			10.92500	96.34493	10.92500	96.31708			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			11.19500	92.51313	11.19500	92.48575			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			11.29500	96.16216	11.29500	96.13314			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			12.18500	68.20862	12.18500	68.18647			0.00		0	
<b>Total FRX45 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For FRX45</b>									<b>0.00</b>		<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.25132			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	101.09765			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	101.05741			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.08474				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	101.09277				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	99.99991				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	99.99993				0.00	0	
<b>Total FST3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A3</b>										<b>0.00</b>	<b>0</b>	
FST3A4 On 20/10/2026 Spot Bond					0.00000	99.99992				0.00	0	
<b>Total FST3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A4</b>										<b>0.00</b>	<b>0</b>	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.59192				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	100.93026				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	101.04259				0.00	0	
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.36425				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	101.05071				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	101.09944				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.43404				0.00	0	
<b>Total GH5C1 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 GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			4.53000	117.55153	4.53000	117.47949				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	102.12169				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			8.37400	101.76207	8.37400	101.73913				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	100.58297				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			8.05500	102.79290	8.05500	102.77061				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>	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.82736				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	100.87393				0.00	0	
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.59100				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	102.24549				0.00	0	
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.49358				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	100.69587				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.12426				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.95479				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.12386				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	100.42577				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	100.84603				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	100.55298				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	100.44575				0.00	0	10,000,000,0€
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,0€</b>
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,0€</b>
GRT39 On 30/04/2026 Spot Bond					0.00000	101.58539				0.00	0	6,500,000,0€
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,500,000,0€</b>
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	<b>6,500,000,0€</b>
GRT40 On 20/11/2022 Spot Bond					0.00000	101.08975				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	101.35391				0.00	0	500,000,0€
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
GRT42 On 20/11/2026 Spot Bond					0.00000	101.53877				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.22815				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT47 On 22/04/2024 Spot Bond					0.00000	100.47637				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	100.20571				0.00	0	
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.65174				0.00	0	
<b>Total GRT49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT49</b>										<b>0.00</b>	<b>0</b>	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.64254				0.00	0	
<b>Total GRT50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT50</b>										<b>0.00</b>	<b>0</b>	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.06606				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>	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.58340				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	100.52214				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>	
H12T20 On 04/04/2023 Spot Bond					0.00000	100.34170				0.00	0	
<b>Total H12T20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T20</b>										<b>0.00</b>	<b>0</b>	
H12T21 On 30/12/2022 Spot Bond					0.00000	100.40034				0.00	0	
<b>Total H12T21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T21</b>										<b>0.00</b>	<b>0</b>	
H12T22 On 31/07/2027 Spot Bond					0.00000	100.40091				0.00	0	
<b>Total H12T22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T22</b>										<b>0.00</b>	<b>0</b>	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.55426				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>	
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.96912				0.00	0	
<b>Total HC5T5 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 HC5T5</b>										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.54818				0.00	0	
<b>Total HILB08 SPOT</b>										0.00	0	
<b>Total For HILB08</b>										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	100.52039				0.00	0	
<b>Total HILB09 SPOT</b>										0.00	0	
<b>Total For HILB09</b>										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.77107				0.00	0	
<b>Total HILB11 SPOT</b>										0.00	0	
<b>Total For HILB11</b>										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.70112				0.00	0	
<b>Total HILB12 SPOT</b>										0.00	0	
<b>Total For HILB12</b>										0.00	0	
HILB14 On 19/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000,00
<b>Total HILB14 SPOT</b>										0.00	0	20,000,000,00
<b>Total For HILB14</b>										0.00	0	20,000,000,00
HPF12 On 31/03/2024 Spot Bond					0.00000	100.44675				0.00	0	
<b>Total HPF12 SPOT</b>										0.00	0	
<b>Total For HPF12</b>										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.44141				0.00	0	
<b>Total HPF13 SPOT</b>										0.00	0	
<b>Total For HPF13</b>										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.46558				0.00	0	
<b>Total HPF14 SPOT</b>										0.00	0	
<b>Total For HPF14</b>										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.62000	330.45481	3.62000	330.26034				0.00	0	
<b>Total HWAY23 SPOT</b>										0.00	0	
<b>Total For HWAY23</b>										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.80000	3.80000	3.80000	334.64900				0.00	0	
<b>Total HWAY24 SPOT</b>										0.00	0	
<b>Total For HWAY24</b>										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.27000	96.85602	11.27000	96.82717				0.00	0	1,000,000,00
<b>Total HWAY30 SPOT</b>										0.00	0	1,000,000,00
<b>Total For HWAY30</b>										0.00	0	1,000,000,00
HWAY3 On 28/02/2033 Spot Bond			5.17500	77.08575	5.17500	108.87049				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
<b>Total 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			12.43500	82.59985	12.43500	82.57278		11,532,828,315,000.00	927,449,000	7,031,282,10	
<b>Total HWAY34 SPOT</b>								<b>11,532,828,315,000.00</b>	<b>927,449,000</b>	<b>7,031,282,10</b>	
<b>Total For HWAY34</b>								<b>11,532,828,315,000.00</b>	<b>927,449,000</b>	<b>7,031,282,10</b>	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.08843	100.00000	11.06403		0.00	0		
<b>Total HWAY34/R208 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For HWAY34/R208</b>								<b>0.00</b>	<b>0</b>		
HWAY3 On 31/07/2035 Spot Bond			12.45500	81.78964	12.45500	81.76279		0.00	0	5,015,000,00	
<b>Total HWAY35 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>5,015,000,00</b>	
<b>Total For HWAY35</b>								<b>0.00</b>	<b>0</b>	<b>5,015,000,00</b>	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.08484	100.00000	11.06045		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	100.96191		0.00	0		
<b>Total HWF13 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For HWF13</b>								<b>0.00</b>	<b>0</b>		
I2025 On 31/01/2025 Spot Bond			3.04000	165.28772	3.00000	165.33833		481,586,559,936,000.00	816,311,368,400	671,110,634,20	
<b>Total I2025 SPOT</b>								<b>11,586,559,936,000.00</b>	<b>816,311,368,400</b>	<b>671,110,634,20</b>	
<b>Total For I2025</b>								<b>11,586,559,936,000.00</b>	<b>816,311,368,400</b>	<b>671,110,634,20</b>	
I2029 On 31/03/2029 Spot Bond			4.06000	118.26455	4.06000	118.19349		288,328,940,346,000.00	317,322,399,100	216,868,310,20	
<b>Total I2029 SPOT</b>								<b>18,328,940,346,000.00</b>	<b>317,322,399,100</b>	<b>216,868,310,20</b>	
<b>Total For I2029</b>								<b>18,328,940,346,000.00</b>	<b>317,322,399,100</b>	<b>216,868,310,20</b>	
I2033 On 28/02/2033 Spot Bond			4.55000	112.47120	4.52500	112.65745		251,255,575,660,000.00	494,781,445,200	456,834,998,80	
<b>Total I2033 SPOT</b>								<b>11,255,575,660,000.00</b>	<b>494,781,445,200</b>	<b>456,834,998,80</b>	
<b>Total For I2033</b>								<b>11,255,575,660,000.00</b>	<b>494,781,445,200</b>	<b>456,834,998,80</b>	
I2038 On 31/01/2038 Spot Bond			4.67500	124.97967	4.61000	125.89584		360,188,983,165,000.00	77,045,771,800	540,858,465,90	
<b>Total I2038 SPOT</b>								<b>10,188,983,165,000.00</b>	<b>77,045,771,800</b>	<b>540,858,465,90</b>	
<b>Total For I2038</b>								<b>10,188,983,165,000.00</b>	<b>77,045,771,800</b>	<b>540,858,465,90</b>	
I2046 On 31/03/2046 Spot Bond			4.66000	110.34032	4.59000	111.52584		834,181,673,448,000.00	179,008,942,800	548,430,365,30	
<b>Total I2046 SPOT</b>								<b>14,181,673,448,000.00</b>	<b>179,008,942,800</b>	<b>548,430,365,30</b>	
<b>Total For I2046</b>								<b>14,181,673,448,000.00</b>	<b>179,008,942,800</b>	<b>548,430,365,30</b>	
I2050 On 31/12/2050 Spot Bond			4.67000	112.60399	4.64000	113.13339		199,058,725,716,000.00	42,624,994,800	431,543,747,40	
<b>Total I2050 SPOT</b>								<b>19,058,725,716,000.00</b>	<b>42,624,994,800</b>	<b>431,543,747,40</b>	
<b>Total For I2050</b>								<b>19,058,725,716,000.00</b>	<b>42,624,994,800</b>	<b>431,543,747,40</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBG01 On 07/02/2025 Spot Bond					0.00000	101.35135				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	101.39113				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			3.47000	330.98573	3.47000	330.79230				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	101.38414				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	101.37671				0.00	0	
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.37326				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	100.10109				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	101.15497				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.32808				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.77749				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.70232				0.00	0	46,700,00
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>46,700,00</b>
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	<b>46,700,00</b>
IBL141 On 20/02/2023 Spot Bond					0.00000	101.06466				0.00	0	
<b>Total IBL141 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 IBL141</b>									<b>0.00</b>	<b>0</b>	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.55655			0.00	456,000,000	268,500,000
<b>Total IBL145 SPOT</b>									<b>0.00</b>	<b>456,000,000</b>	<b>268,500,000</b>
<b>Total For IBL145</b>									<b>0.00</b>	<b>456,000,000</b>	<b>268,500,000</b>
IBL147 On 03/07/2025 Spot Bond					0.00000	100.39971			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	100.95480			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	100.98524			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	101.10006			0.00	0	
<b>Total IBL154 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL154</b>									<b>0.00</b>	<b>0</b>	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.98081			0.00	0	
<b>Total IBL157 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>									<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.67725			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	101.35734			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	102.54416			0.00	0	
<b>Total IBL161 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL161</b>									<b>0.00</b>	<b>0</b>	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.14672			0.00	0	
<b>Total IBL162 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL162</b>									<b>0.00</b>	<b>0</b>	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.15013			0.00	0	
<b>Total IBL163 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL163</b>									<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.37315			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.35694				0.00	1,000,000,000	500,000,00
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For IBL168</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
IBL177 On 19/07/2024 Spot Bond					0.00000	100.14025				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	100.02014				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	101.00423				0.00	0	
<b>Total IBL181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL181</b>										<b>0.00</b>	<b>0</b>	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.22342				0.00	0	
<b>Total IBL182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL182</b>										<b>0.00</b>	<b>0</b>	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.63827				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	100.65634				0.00	0	
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.21658				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	100.00000				0.00	0	
<b>Total IBL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL193</b>										<b>0.00</b>	<b>0</b>	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.66031				0.00	0	
<b>Total IBL196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL196</b>										<b>0.00</b>	<b>0</b>	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.49100				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL199 On 11/11/2026 Spot Bond					0.00000	101.44748				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	100.84046				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	100.86329				0.00	0	
<b>Total IBL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL201</b>										<b>0.00</b>	<b>0</b>	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.15781				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	100.85094				0.00	0	
<b>Total IBL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL203</b>										<b>0.00</b>	<b>0</b>	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.81760				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	100.70646				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	100.78425				0.00	1,400,000,000	700,000,000
<b>Total IBL206 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
<b>Total For IBL206</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
IBL207 On 31/01/2023 Spot Bond					0.00000	101.50658				0.00	0	
<b>Total IBL207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL207</b>										<b>0.00</b>	<b>0</b>	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.64425				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	101.18853				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			6.67000	6.67000	6.67000	100.87729				0.00	0	
<b>Total IBL211 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 IBL211</b>										<b>0.00</b>	<b>0</b>	
IBL212 On 22/02/2023 Spot Bond			6.67000	6.67000	6.67000	100.89366				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			6.67000	6.67000	6.67000	100.90845				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			6.67000	6.67000	6.67000	100.88380				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	100.32884				0.00	0	
<b>Total IBL215 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL215</b>										<b>0.00</b>	<b>0</b>	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.57958				0.00	0	
<b>Total IBL216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL216</b>										<b>0.00</b>	<b>0</b>	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.52701				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 28/03/2023 Spot Bond			10.04500	10.04500	10.04500	99.30346				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	98.34921				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	97.81063				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 11/04/2023 Spot Bond					0.00000	100.00000				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			8.60500	8.60500	8.60500	102.23676				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	101.50745				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	103.59014				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	101.02332				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	99.24291				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	93.86816				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	100.80098				0.00	0	
<b>Total IBL228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL228</b>										<b>0.00</b>	<b>0</b>	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.68956				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	100.71450				0.00	0	
<b>Total IBL230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL230</b>										<b>0.00</b>	<b>0</b>	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.54351				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			9.50500	9.50500	9.50500	101.57626				0.00	0	
<b>Total IBL232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL232</b>										<b>0.00</b>	<b>0</b>	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.47956				0.00	0	
<b>Total IBL233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL233</b>										<b>0.00</b>	<b>0</b>	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.49379				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL235 On 04/07/2024 Spot Bond					0.00000	99.97823				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	96.48548				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	99.66406				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	100.12106				0.00	0	
<b>Total IBL238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL238</b>										<b>0.00</b>	<b>0</b>	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.04406				0.00	0	
<b>Total IBL239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL239</b>										<b>0.00</b>	<b>0</b>	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	101.89611				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	99.86492				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	99.85905				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	101.39658				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			10.44500	10.44500	10.44500	96.97306				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	101.32770				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>	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.55685				0.00	0	
<b>Total IBL247 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 IBL247</b>									<b>0.00</b>	<b>0</b>	
IBL248 On 30/03/2024 Spot Bond			8.55500	101.38241	8.55500	100.87928			0.00	0	
<b>Total IBL248 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL248</b>									<b>0.00</b>	<b>0</b>	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.18667			0.00	0	
<b>Total IBL249 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL249</b>									<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			8.91500	103.42440	8.91500	103.39990			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			7.28500	104.28898	7.28500	104.26831			0.00	0	
<b>Total IBL78 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL78</b>									<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.07635			0.00	0	
<b>Total IBL98 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL98</b>									<b>0.00</b>	<b>0</b>	
IDCG06 On 24/11/2024 Spot Bond			10.08500	102.88785	10.08500	102.86034			0.00	0	200,000,00
<b>Total IDCG06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For IDCG06</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
IDCG08 On 13/05/2030 Spot Bond			11.63000	103.16111	11.63000	103.05810			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			10.66500	104.48708	10.66500	104.45742			0.00	0	
<b>Total IDCG11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IDCG11</b>									<b>0.00</b>	<b>0</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.61089			0.00	0	190,000,00
<b>Total IDCG13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
<b>Total For IDCG13</b>									<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.83207			0.00	600,000,000	300,000,00
<b>Total IDCG15 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
<b>Total For IDCG15</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.45639			0.00	0	4,000,000,00
<b>Total IDCG16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>
<b>Total For IDCG16</b>									<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.45507			0.00	0	10,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
IDCG15 On 12/03/2024 Spot Bond					0.00000	100.41794				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>	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.56634				0.00	16,800,000,000	8,400,000,000
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>16,800,000,000</b>	<b>8,400,000,000</b>
<b>Total For IDCG21</b>										<b>0.00</b>	<b>16,800,000,000</b>	<b>8,400,000,000</b>
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.07475				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.37542				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.63258				0.00	0	
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			9.39500	101.86905	9.39500	101.84350				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	104.79651				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.10319				0.00	0	
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.02257				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	100.83401				0.00	1,000,000,000	500,000,000
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For INLV07</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
INLV08 On 12/06/2026 Spot Bond					0.00000	105.60464				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV09 On 24/08/2026 Spot Bond					0.00000	102.01012				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	101.10494				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	100.54587				0.00	0	
<b>Total INLV11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV11</b>										<b>0.00</b>	<b>0</b>	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.57648				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	100.52324				0.00	0	
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.51790				0.00	0	
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.01379				0.00	0	
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.41264				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.43171				0.00	0	
<b>Total IPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF27</b>										<b>0.00</b>	<b>0</b>	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.83054				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.40549				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.39167				0.00	0	
<b>Total IPF32 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 IPF32</b>									<b>0.00</b>	<b>0</b>	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.70005			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	101.06350			0.00	0	
<b>Total IPFC39 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPFC39</b>									<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.18729			0.00	0	
<b>Total IPFG01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPFG01</b>									<b>0.00</b>	<b>0</b>	
IV019 On 31/03/2028 Spot Bond			5.18000	203.65843	5.18000	203.52994			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	103.62264			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			5.08000	204.66856	5.08000	204.53998		91,440,000,000,000.00	18,000,000,000	4,500,000,00	
<b>Total IV19A SPOT</b>								<b>11,440,000,000,000.00</b>	<b>18,000,000,000</b>	<b>4,500,000,00</b>	
<b>Total For IV19A</b>								<b>11,440,000,000,000.00</b>	<b>18,000,000,000</b>	<b>4,500,000,00</b>	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.31963			0.00	0	
<b>Total IVC140 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>									<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.02499			0.00	0	
<b>Total IVC145 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>									<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.08074			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	100.75216			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	100.96212			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.72404				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	100.86374				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.24080				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	101.31854				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			7.79500	102.36644	7.79500	102.34487				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.14000				0.00	0	
<b>Total IVC188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC188</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.17134				0.00	0	
<b>Total IVC190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC190</b>										<b>0.00</b>	<b>0</b>	
IVC194 On 31/07/2023 Spot Bond			7.78500	101.18315	7.78500	101.16217				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	102.94883				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			7.84500	100.71303	7.84500	100.69162				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC201 On 10/09/2026 Spot Bond					0.00000	100.83414				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			7.78500	100.70467	7.78500	100.68343				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>	
IVC204 On 18/11/2022 Spot Bond					0.00000	101.17579				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			6.49500	6.49500	6.49500	102.32170				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	100.80268				0.00	0	
<b>Total IVC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC208</b>										<b>0.00</b>	<b>0</b>	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.51591				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	0.00000				0.00	0	
<b>Total IVC210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC210</b>										<b>0.00</b>	<b>0</b>	
IVC211 On 21/02/2023 Spot Bond			8.14500	8.14500	8.14500	100.61589				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			8.84500	8.84500	8.84500	99.90279				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	99.87385				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	99.82885				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			7.25500	7.25500	7.25500	100.04885				0.00	0	
<b>Total IVC215 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 IVC215</b>										<b>0.00</b>	<b>0</b>	
IVC216 On 22/04/2025 Spot Bond			9.00500	98.75810	9.00500	98.73433				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			6.33500	101.33850	6.33500	101.99572				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	101.35739				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	102.04985				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	99.92072				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	101.20644				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	100.50969				0.00	0	
<b>Total IVC225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC225</b>										<b>0.00</b>	<b>0</b>	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.93107				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			10.01500	10.01500	10.01500	98.73975				0.00	0	
<b>Total IVC227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC227</b>										<b>0.00</b>	<b>0</b>	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.36764				0.00	0	
<b>Total IVC229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC229</b>										<b>0.00</b>	<b>0</b>	
IVC230 On 26/01/2024 Spot Bond			8.99000	8.99000	8.99000	99.98366				0.00	0	
<b>Total IVC230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC230</b>										<b>0.00</b>	<b>0</b>	
IVC231 On 14/10/2023 Spot Bond					0.00000	100.13053				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC231</b>										<b>0.00</b>	<b>0</b>	
IVZ107 On 27/10/2022 Spot Bond			6.85000	6.85000	6.85000	99.81268				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>	
IVZ116 On 24/10/2022 Spot Bond			6.85000	6.85000	6.85000	99.86880				0.00	0	
<b>Total IVZ116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ116</b>										<b>0.00</b>	<b>0</b>	
IVZ118 On 03/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.68197				0.00	0	400,000,00
<b>Total IVZ118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For IVZ118</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
IVZ119 On 28/11/2022 Spot Bond			6.95000	6.95000	6.95000	99.20662				0.00	0	
<b>Total IVZ119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ119</b>										<b>0.00</b>	<b>0</b>	
IVZ120 On 02/12/2022 Spot Bond			6.95000	6.95000	6.95000	99.13171				0.00	0	
<b>Total IVZ120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ120</b>										<b>0.00</b>	<b>0</b>	
IVZ121 On 10/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.55161				0.00	0	
<b>Total IVZ121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ121</b>										<b>0.00</b>	<b>0</b>	
IVZ122 On 01/12/2022 Spot Bond			6.95000	6.95000	6.95000	99.15043				0.00	0	
<b>Total IVZ122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ122</b>										<b>0.00</b>	<b>0</b>	
IVZ124 On 08/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00		25,000,000,000	25,000,000,00	
<b>Total IVZ124 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>25,000,000,000</b>	<b>25,000,000,00</b>	
<b>Total For IVZ124</b>								<b>10,000,000,000,000.00</b>		<b>25,000,000,000</b>	<b>25,000,000,00</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.67030				0.00	0	
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.10321				0.00	0	
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP014 On 19/07/2024 Spot Bond					0.00000	100.26107				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	101.80871				0.00	0	
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.02226				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.27522				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	99.82598				0.00	0	
<b>Total KAP019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP019</b>										<b>0.00</b>	<b>0</b>	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.65284				0.00	0	
<b>Total KAP020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP020</b>										<b>0.00</b>	<b>0</b>	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.65472				0.00	0	
<b>Total KAP021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP021</b>										<b>0.00</b>	<b>0</b>	
KAP022 On 18/02/2025 Spot Bond					0.00000	101.16341				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	100.84546				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>	
KAP024 On 12/04/2025 Spot Bond					0.00000	100.17542				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	100.18050				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>	
KAP026 On 28/09/2025 Spot Bond					0.00000	100.48102				0.00	0	
<b>Total KAP026 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 KAP026</b>										<b>0.00</b>	<b>0</b>	
KAP02 On 28/09/2027 Spot Bond					0.00000	100.49354				0.00	0	
<b>Total KAP027 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP027</b>										<b>0.00</b>	<b>0</b>	
KAP11 On 24/10/2022 Spot Bond					0.00000	99.92320				0.00	0	
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			10.14500	112.60451	10.14500	112.57423				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>	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.40427				0.00	0	
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.27691				0.00	800,000,000	720,000,000
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>720,000,000</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>800,000,000</b>	<b>720,000,000</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	101.23278				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	103.74608				0.00	0	
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.36070				0.00	0	200,000,000
<b>Total LGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For LGL12</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
LHC01 On 19/07/2025 Spot Bond					0.00000	100.59919				0.00	0	
<b>Total LHC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC01</b>										<b>0.00</b>	<b>0</b>	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.59343				0.00	0	1,000,000,000
<b>Total LHC02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For LHC02</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.08276				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	101.14097				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.16507				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>	
MAR01 On 17/09/2023 Spot Bond					0.00000	100.85262				0.00	0	
<b>Total MAR01B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAR01B</b>										<b>0.00</b>	<b>0</b>	
MAR02 On 17/09/2024 Spot Bond					0.00000	100.92542				0.00	0	
<b>Total MAR02B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAR02B</b>										<b>0.00</b>	<b>0</b>	
MBF06i On 17/11/2023 Spot Bond					0.00000	101.17831				0.00	0	
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBF07i On 28/05/2024 Spot Bond					0.00000	101.08388				0.00	100,000,000	2,550,000,00
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>2,550,000,00</b>
<b>Total For MBF070</b>										<b>0.00</b>	<b>100,000,000</b>	<b>2,550,000,00</b>
MBF07 On 17/09/2024 Spot Bond					0.00000	100.53792				0.00	0	
<b>Total MBF071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF071</b>										<b>0.00</b>	<b>0</b>	
MBF07i On 31/05/2025 Spot Bond					0.00000	100.00330				0.00	0	1,000,000,00
<b>Total MBF072 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For MBF072</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
MBF07i On 30/09/2025 Spot Bond					0.00000	100.42077				0.00	0	
<b>Total MBF073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF073</b>										<b>0.00</b>	<b>0</b>	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.53109				0.00	7,188,000,000	3,594,000,00
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>7,188,000,000</b>	<b>3,594,000,00</b>
<b>Total For MBP038</b>										<b>0.00</b>	<b>7,188,000,000</b>	<b>3,594,000,00</b>
MBP04i On 23/02/2023 Spot Bond					0.00000	101.06561				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	99.86061				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 27/09/2023 Spot Bond					0.00000	100.73836				0.00	0	50,000,00
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	101.34387				0.00	0	
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.79619				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	100.78847				0.00	0	218,000,00
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>218,000,00</b>
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	<b>218,000,00</b>
MBP05 On 26/03/2024 Spot Bond					0.00000	100.49748				0.00	0	
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			9.39500	9.39500	9.39500	106.70282				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	101.13218				0.00	0	
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.42158				0.00	0	
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	101.61621				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			10.04500	100.84800	10.04500	100.82100				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	102.07215				0.00	0	
<b>Total MML03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML03</b>										<b>0.00</b>	<b>0</b>	
MML04 On 15/03/2028 Spot Bond			10.29500	90.84194	10.29500	90.92586				0.00	0	
<b>Total MML04 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 MML04</b>										<b>0.00</b>	<b>0</b>	
MML05 On 25/05/2027 Spot Bond					0.00000	101.25308				0.00	1,000,000,000	540,000,00
<b>Total MML05 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>540,000,00</b>
<b>Total For MML05</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>540,000,00</b>
MML06 On 25/05/2029 Spot Bond			10.95000	99.69760	10.95000	99.66873				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>	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.02835				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	101.51608				0.00	0	
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.66687				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	102.14602				0.00	0	10,000,000,00
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
MTN17 On 30/05/2024 Spot Bond					0.00000	101.77336				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.20498				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.37461				0.00	0	10,000,000,00
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
MTN20 On 07/09/2026 Spot Bond					0.00000	101.95625				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	101.51052				0.00	5,000,000,000	11,100,000,00
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>11,100,000,00</b>
<b>Total For MTN21</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>11,100,000,00</b>
MTN22 On 29/07/2023 Spot Bond					0.00000	100.69050				0.00	1,000,000,000	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For MTN22</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
MTN23 On 29/01/2026 Spot Bond			9.99000	97.16097	9.99000	97.13524				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	103.49494				0.00	0	
<b>Total MTN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN24</b>										<b>0.00</b>	<b>0</b>	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.27128				0.00	0	
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.99250				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	102.74640				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	101.08845				0.00	0	
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN28</b>										<b>0.00</b>	<b>0</b>	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.28868				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	102.00252				0.00	0	
<b>Total MTN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN30</b>										<b>0.00</b>	<b>0</b>	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.63804				0.00	0	
<b>Total MTN31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN31</b>										<b>0.00</b>	<b>0</b>	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.04636				0.00	0	1,000,000,000
<b>Total MTN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For MTN32</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
MTN33 On 13/09/2029 Spot Bond					0.00000	100.69728				0.00	0	
<b>Total MTN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN33</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/11/2022 Spot Bond					0.00000	101.17915				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.24336				0.00	0	
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR05</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.49277				0.00	0	110,600,00
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,600,00</b>
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	<b>110,600,00</b>
MWAR(On 22/11/2024 Spot Bond					0.00000	101.22719				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	101.22733				0.00	0	
<b>Total MWAR08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR08</b>										<b>0.00</b>	<b>0</b>	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.51424				0.00	0	
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.63362				0.00	0	
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.73491				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.82791				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			8.43500	103.43679	8.43500	103.41305				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			8.79500	103.12144	8.79500	103.09732				0.00	0	
<b>Total NAM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM03</b>										<b>0.00</b>	<b>0</b>	
NAM04 On 01/08/2026 Spot Bond			10.92500	101.02135	10.92500	100.99215				0.00	0	
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.89403				0.00	0	
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.60670				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	99.90500				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	99.95469				0.00	0	
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.59299				0.00	0	
<b>Total NBG06G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG06G</b>										<b>0.00</b>	<b>0</b>	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.61201				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			8.36000	102.63483	8.36000	102.61161				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			9.10300	102.45898	9.10300	102.43420				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			9.58000	101.05283	9.58000	101.02700				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			9.59500	106.28787	9.59500	106.26065				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			9.87000	105.45308	9.87000	105.42548				0.00	0	7,200,000,00
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,200,000,00</b>
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	<b>7,200,000,00</b>
NBK22 On 19/11/2022 Spot Bond			7.69500	104.39673	7.69500	104.37486				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK22A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK22A</b>										<b>0.00</b>	<b>0</b>	
NBK23 On 19/11/2025 Spot Bond			8.52300	110.23390	8.52300	110.20889				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			9.56500	110.00029	9.56500	109.97236				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			8.19500	8.19500	8.19500	102.56660				0.00	0	
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.18433				0.00	0	
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	
NBK26 On 10/05/2023 Spot Bond			100.00000	72.30859	100.00000	72.14942				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	101.90954				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			9.49000	109.86737	9.49000	109.83970				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			8.30000	103.42148	8.30000	103.39863				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK29 On 31/07/2026 Spot Bond			9.63500	104.99470	9.63500	104.96786				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			8.38500	103.09663	8.38500	103.07362				0.00	0	
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 09/11/2023 Spot Bond			8.19500	105.41119	8.19500	105.38818				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK31I On 17/02/2023 Spot Bond					0.00000	101.63256				0.00	0	
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.01671				0.00	0	
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.51705				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					0.00000	79.91062				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.14907				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.16763				0.00	0	160,000,00
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	101.46612				0.00	0	
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.91126				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.29223				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.69521				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>	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.22394				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.46925				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.70562				0.00	0	
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.61071				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBK55I On 01/08/2024 Spot Bond					0.00000	101.85761				0.00	0	
<b>Total NBK55B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK55B</b>										<b>0.00</b>	<b>0</b>	
NBK56I On 01/08/2026 Spot Bond					0.00000	101.64041				0.00	0	
<b>Total NBK56B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK56B</b>										<b>0.00</b>	<b>0</b>	
NBK57I On 01/08/2029 Spot Bond					0.00000	100.98777				0.00	0	
<b>Total NBK57B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK57B</b>										<b>0.00</b>	<b>0</b>	
NBK58I On 24/02/2023 Spot Bond					0.00000	101.09681				0.00	0	
<b>Total NBK58B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK58B</b>										<b>0.00</b>	<b>0</b>	
NBK59I On 24/02/2025 Spot Bond					0.00000	101.21219				0.00	0	
<b>Total NBK59B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK59B</b>										<b>0.00</b>	<b>0</b>	
NBK60I On 24/02/2027 Spot Bond					0.00000	100.76986				0.00	0	
<b>Total NBK60B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK60B</b>										<b>0.00</b>	<b>0</b>	
NBK61I On 15/04/2024 Spot Bond					0.00000	100.03679				0.00	0	
<b>Total NBK61B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK61B</b>										<b>0.00</b>	<b>0</b>	
NBK62I On 15/04/2028 Spot Bond					0.00000	100.47763				0.00	1,400,000,000	700,000,000
<b>Total NBK62B SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
<b>Total For NBK62B</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
NCLN8I On 20/03/2024 Spot Bond					0.00000	100.56877				0.00	0	
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	
NCLN8I On 20/03/2024 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
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			10.89000	100.59879	10.89000	100.56932				0.00	0	
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.56471				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			10.54500	100.80874	10.54500	100.78013				0.00	0	
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.56877				0.00	0	
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.57511				0.00	0	
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.58322				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	100.96055				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	100.96055				0.00	0	
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.22273				0.00	0	
<b>Total NGL01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01G</b>										<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.38065				0.00	0	
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.84261				0.00	0	
<b>Total NGL05 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 NGL05</b>										<b>0.00</b>	<b>0</b>	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.03444				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.40444				0.00	0	
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.19325				0.00	0	
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL08</b>										<b>0.00</b>	<b>0</b>	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.52875				0.00	0	
<b>Total NGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL09</b>										<b>0.00</b>	<b>0</b>	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.54039				0.00	0	
<b>Total NGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL10</b>										<b>0.00</b>	<b>0</b>	
NGLT11 On 20/10/2023 Spot Bond					0.00000	102.25113				0.00	0	900,000,00
<b>Total NGLT11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For NGLT11</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
NGT10 On 25/03/2024 Spot Bond					0.00000	103.26523				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>	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.20296				0.00	136,000,000	68,000,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>136,000,000</b>	<b>68,000,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>136,000,000</b>	<b>68,000,00</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	104.14522				0.00	0	410,000,00
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>410,000,00</b>
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	<b>410,000,00</b>
NGT10 On 05/08/2025 Spot Bond					0.00000	106.06280				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 19/11/2025 Spot Bond					0.00000	105.44475				0.00	0	
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.74744				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.00811				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	100.85439				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	99.89261				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	103.08639				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	100.83479				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	105.54922				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	102.81797				0.00	300,000,000	300,000,00
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>300,000,00</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>300,000,000</b>	<b>300,000,00</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	104.88800				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	103.73103				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	102.33674				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>	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.62629				0.00	0	
<b>Total NHM022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM022</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM02 On 21/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NHM023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM023</b>										<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			5.55000	5.55000	5.55000	225.68547				0.00	0	
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	
NI210 On 31/03/2028 Spot Bond			3.89000	3.89000	3.89000	217.01002				0.00	0	
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			3.75500	3.75500	3.75500	162.62352				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			4.95000	4.95000	4.95000	112.12277				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			5.36000	5.36000	5.36000	114.98217				0.00	0	
<b>Total NI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI38</b>										<b>0.00</b>	<b>0</b>	
NILB11 On 31/01/2025 Spot Bond			3.86000	3.86000	3.86000	162.25033				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	272.23547	3.45000	272.07653				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			3.66000	3.66000	3.66000	162.96205				0.00	0	
<b>Total NILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB13</b>										<b>0.00</b>	<b>0</b>	
NILB14 On 31/03/2028 Spot Bond			3.53500	3.53500	3.53500	220.89668				0.00	0	
<b>Total NILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB14</b>										<b>0.00</b>	<b>0</b>	
NILB15 On 31/03/2028 Spot Bond			3.68000	219.42925	3.68000	219.29966				0.00	0	
<b>Total NILB15 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 NILB15</b>									<b>0.00</b>	<b>0</b>	
NILB17 On 31/01/2038 Spot Bond			5.38000	89.60429	5.38000	114.70690			0.00	0	
<b>Total NILB17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>									<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	100.36752			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>	
NN02 On 24/07/2023 Spot Bond					0.00000	141.20612			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	100.72839			0.00	0	
<b>Total NN022 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN022</b>									<b>0.00</b>	<b>0</b>	
NN023 On 07/11/2025 Spot Bond					0.00000	101.08776			0.00	0	127,800,00
<b>Total NN023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>127,800,00</b>
<b>Total For NN023</b>									<b>0.00</b>	<b>0</b>	<b>127,800,00</b>
NN026 On 21/11/2025 Spot Bond					0.00000	100.88767			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	101.16195			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	99.60607			0.00	0	116,100,00
<b>Total NN034 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>116,100,00</b>
<b>Total For NN034</b>									<b>0.00</b>	<b>0</b>	<b>116,100,00</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	121.12251			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	98.55482			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	101.19512				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	99.18138				0.00	503,200,000	296,000,000
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>503,200,000</b>	<b>296,000,000</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>503,200,000</b>	<b>296,000,000</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	101.53666				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	150.55131				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	143.26366				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	100.71254				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	96.22203				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	85.48353				0.00	0	
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	94.52755				0.00	0	
<b>Total NN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN058</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN06 On 12/03/2026 Spot Bond					0.00000	100.74345				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	94.52818				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	93.16466				0.00	0	
<b>Total NN090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN090</b>										<b>0.00</b>	<b>0</b>	
NN096 On 14/06/2024 Spot Bond					0.00000	100.70954				0.00	0	
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	100.65820				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	100.60303				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	100.67189				0.00	0	
<b>Total NN106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN106</b>										<b>0.00</b>	<b>0</b>	
NN107 On 18/06/2024 Spot Bond					0.00000	100.60303				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>	
NN116 On 23/10/2023 Spot Bond					0.00000	96.26903				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	93.47663				0.00	0	
<b>Total NN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN120</b>										<b>0.00</b>	<b>0</b>	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
<b>Total NN162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN162</b>										<b>0.00</b>	<b>0</b>	
NN163 On 21/06/2027 Spot Bond					0.00000	100.58398				0.00	0	
<b>Total NN163 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 NN163</b>										<b>0.00</b>	<b>0</b>	
NN176 On 18/06/2024 Spot Bond					0.00000	100.74643				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			10.92500	10.92500	10.92500	101.19965				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>	
NN178 On 02/04/2029 Spot Bond			10.58500	10.58500	10.58500	100.95698				0.00	0	
<b>Total NN178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN178</b>										<b>0.00</b>	<b>0</b>	
NN179 On 15/09/2028 Spot Bond			10.61000	10.61000	10.61000	99.85724				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>	
NNF01 On 12/06/2025 Spot Bond					0.00000	94.66437				0.00	0	
<b>Total NNF012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF012</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 24/06/2025 Spot Bond					0.00000	121.83000				0.00	0	
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 24/06/2025 Spot Bond					0.00000	113.77000				0.00	0	
<b>Total NNF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF014</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 15/07/2025 Spot Bond					0.00000	124.41000				0.00	0	
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 07/07/2025 Spot Bond					0.00000	122.22000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 21/09/2023 Spot Bond					0.00000	117.98140				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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 31/10/2022 Spot Bond					0.00000	105.42527				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 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	124.44125				0.00	0	
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	88.86121				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	101.28720				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2' On 22/05/2023 Spot Bond					0.00000	101.17128				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	101.21088				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	101.22692				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	109.41375				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2' On 22/05/2023 Spot Bond					0.00000	101.23553				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	101.32310				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>	
NQ1B2' On 22/05/2052 Spot Bond					0.00000	101.25899				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.15387				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	101.05847				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>	
NRA02' On 31/10/2022 Spot Bond			8.79500	99.75962	8.79500	105.84445				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			3.90000	212.14224	3.90000	212.01583				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			11.65500	107.30621	11.65500	107.27299				0.00	0	420,000,00
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
NRA028 On 30/11/2028 Spot Bond			100.00000	17.43554	100.00000	17.39694				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	101.60442				0.00	700,000,000	700,000,00
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>700,000,000</b>	<b>700,000,00</b>
<b>Total For NTC23</b>										<b>0.00</b>	<b>700,000,000</b>	<b>700,000,00</b>
NTC26 On 07/12/2023 Spot Bond					0.00000	101.41893				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	100.91515				0.00	0	
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.11260				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>	
NTC33 On 28/01/2027 Spot Bond					0.00000	99.83079				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	101.28368				0.00	1,000,000,000	500,000,00
<b>Total NTC34 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For NTC34</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
NTC35 On 07/09/2025 Spot Bond					0.00000	100.74677				0.00	0	
<b>Total NTC35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC35</b>										<b>0.00</b>	<b>0</b>	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.77718				0.00	0	
<b>Total NTC36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC36</b>										<b>0.00</b>	<b>0</b>	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.51812				0.00	0	
<b>Total NTC37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC37</b>										<b>0.00</b>	<b>0</b>	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.61927				0.00	0	
<b>Total NTCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTCG01</b>										<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.29313				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total OMI01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OMI01</b>										<b>0.00</b>	<b>0</b>	
OML07 On 19/03/2025 Spot Bond			8.81500	105.51092	8.81500	105.48577				0.00	0	1,530,000,00
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
OML10 On 14/09/2025 Spot Bond			9.22000	106.44991	9.22000	106.42340				0.00	0	670,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	101.25616				0.00	0	1,000,000,00
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
OML12 On 12/11/2025 Spot Bond					0.00000	103.07521				0.00	600,000,000	300,000,00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
OML13 On 23/09/2026 Spot Bond					0.00000	100.92340				0.00	600,000,000	499,000,00
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>499,000,00</b>
<b>Total For OML13</b>										<b>0.00</b>	<b>600,000,000</b>	<b>499,000,00</b>
OML14 On 23/06/2027 Spot Bond					0.00000	100.59892				0.00	0	90,000,00
<b>Total OML14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For OML14</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
PEP01 On 10/03/2023 Spot Bond					0.00000	100.97664				0.00	300,000,000	300,000,00
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>300,000,00</b>
<b>Total For PEP01</b>										<b>0.00</b>	<b>300,000,000</b>	<b>300,000,00</b>
PEP02 On 10/03/2025 Spot Bond					0.00000	101.61434				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	102.01081				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	102.11462				0.00	0	
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.05006				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
PMM57 On 08/10/2023 Spot Bond					0.00000	100.23544				0.00	0	
<b>Total PMM57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM57</b>										<b>0.00</b>	<b>0</b>	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.01609				0.00	0	
<b>Total PMM58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM58</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Spot Bond			9.18500	107.94270	9.14500	108.05623			232,857,498,989,000.00	1,876,195,699,400	529,844,735,900	
<b>Total R186 SPOT</b>									<b>2,857,498,989,000.00</b>	<b>876,195,699,400</b>	<b>529,844,735,900</b>	
<b>Total For R186</b>									<b>2,857,498,989,000.00</b>	<b>876,195,699,400</b>	<b>529,844,735,900</b>	
R197 On 07/12/2023 Spot Bond			2.55000	334.27001	2.40000	334.62406			191,557,385,670,000.00	75,120,543,400	513,727,171,700	
<b>Total R197 SPOT</b>									<b>1,557,385,670,000.00</b>	<b>75,120,543,400</b>	<b>513,727,171,700</b>	
<b>Total For R197</b>									<b>1,557,385,670,000.00</b>	<b>75,120,543,400</b>	<b>513,727,171,700</b>	
R202 On 07/12/2033 Spot Bond			4.55000	246.63751	4.55000	246.48627			130,004,071,470,000.00	28,572,323,400	180,634,399,700	
<b>Total R202 SPOT</b>									<b>10,004,071,470,000.00</b>	<b>28,572,323,400</b>	<b>180,634,399,700</b>	
<b>Total For R202</b>									<b>10,004,071,470,000.00</b>	<b>28,572,323,400</b>	<b>180,634,399,700</b>	
R2023 On 28/02/2023 Spot Bond			7.18000	101.28489	7.19500	101.26014			844,602,914,880,000.00	535,460,016,000	552,230,017,600	
<b>Total R2023 SPOT</b>									<b>14,602,914,880,000.00</b>	<b>535,460,016,000</b>	<b>552,230,017,600</b>	
<b>Total For R2023</b>									<b>14,602,914,880,000.00</b>	<b>535,460,016,000</b>	<b>552,230,017,600</b>	
R2030 On 31/01/2030 Spot Bond			10.79500	87.91204	10.77000	87.99967			146,678,046,963,500.00	2,422,110,055,300	2,010,116,521,300	
<b>Total R2030 SPOT</b>									<b>16,678,046,963,500.00</b>	<b>422,110,055,300</b>	<b>010,116,521,300</b>	
<b>Total For R2030</b>									<b>16,678,046,963,500.00</b>	<b>422,110,055,300</b>	<b>010,116,521,300</b>	
R2032 On 31/03/2032 Spot Bond			11.28500	83.10873	11.26000	83.20966			458,591,406,725,500.00	1,901,514,524,300	326,662,943,500	
<b>Total R2032 SPOT</b>									<b>8,591,406,725,500.00</b>	<b>901,514,524,300</b>	<b>326,662,943,500</b>	
<b>Total For R2032</b>									<b>8,591,406,725,500.00</b>	<b>901,514,524,300</b>	<b>326,662,943,500</b>	
R2035 On 28/02/2035 Spot Bond			11.64000	83.33849	11.64000	83.31245			335,707,309,920,000.00	1,317,500,628,000	1,417,311,075,100	
<b>Total R2035 SPOT</b>									<b>15,707,309,920,000.00</b>	<b>317,500,628,000</b>	<b>417,311,075,100</b>	
<b>Total For R2035</b>									<b>15,707,309,920,000.00</b>	<b>317,500,628,000</b>	<b>417,311,075,100</b>	
R2037 On 31/01/2037 Spot Bond			11.81000	79.28318	11.80500	79.28670			215,380,734,053,000.00	2,050,413,271,300	1,086,342,207,000	
<b>Total R2037 SPOT</b>									<b>15,380,734,053,000.00</b>	<b>050,413,271,300</b>	<b>086,342,207,000</b>	
<b>Total For R2037</b>									<b>15,380,734,053,000.00</b>	<b>050,413,271,300</b>	<b>086,342,207,000</b>	
R2040 On 31/01/2040 Spot Bond			11.86500	81.12280	11.86000	81.12770			567,165,439,567,000.00	722,053,555,800	1,093,182,390,700	
<b>Total R2040 SPOT</b>									<b>7,165,439,567,000.00</b>	<b>722,053,555,800</b>	<b>093,182,390,700</b>	
<b>Total For R2040</b>									<b>7,165,439,567,000.00</b>	<b>722,053,555,800</b>	<b>093,182,390,700</b>	
R2044 On 31/01/2044 Spot Bond			11.84000	78.07851	11.84500	78.02333			680,216,049,152,000.00	1,155,423,652,800	1,568,351,544,800	
<b>Total R2044 SPOT</b>									<b>10,216,049,152,000.00</b>	<b>155,423,652,800</b>	<b>568,351,544,800</b>	



Contract Details	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 R2044</b>									<b>10,216,049,152,000.00</b>	<b>155,423,652,800</b>	<b>568,351,544,80</b>
R2048 On 28/02/2048 Spot Bond			11.78000	76.89750	11.78000	76.87319			919,279,279,076,000.00	1,831,857,324,200	1,216,149,808,10
<b>Total R2048 SPOT</b>									<b>19,279,279,076,000.00</b>	<b>831,857,324,200</b>	<b>216,149,808,10</b>
<b>Total For R2048</b>									<b>19,279,279,076,000.00</b>	<b>831,857,324,200</b>	<b>216,149,808,10</b>
R209 On 31/03/2036 Spot Bond			11.65500	64.09156	11.65500	64.07162			511,512,619,019,000.00	387,088,169,800	699,160,305,20
<b>Total R209 SPOT</b>									<b>11,512,619,019,000.00</b>	<b>387,088,169,800</b>	<b>699,160,305,20</b>
<b>Total For R209</b>									<b>11,512,619,019,000.00</b>	<b>387,088,169,800</b>	<b>699,160,305,20</b>
R210 On 31/03/2028 Spot Bond			3.20000	224.76722	3.18000	224.86301			713,655,622,400,000.00	223,017,382,000	161,083,053,00
<b>Total R210 SPOT</b>									<b>13,655,622,400,000.00</b>	<b>223,017,382,000</b>	<b>161,083,053,00</b>
<b>Total For R210</b>									<b>13,655,622,400,000.00</b>	<b>223,017,382,000</b>	<b>161,083,053,00</b>
R213 On 28/02/2031 Spot Bond			11.16000	78.72889	11.13000	78.84181			199,142,314,664,000.00	1,182,718,845,400	1,362,885,336,10
<b>Total R213 SPOT</b>									<b>19,142,314,664,000.00</b>	<b>182,718,845,400</b>	<b>362,885,336,10</b>
<b>Total For R213</b>									<b>19,142,314,664,000.00</b>	<b>182,718,845,400</b>	<b>362,885,336,10</b>
R214 On 28/02/2041 Spot Bond			11.76000	61.65766	11.76000	61.63820			325,642,330,432,000.00	707,962,783,200	514,858,135,00
<b>Total R214 SPOT</b>									<b>15,642,330,432,000.00</b>	<b>707,962,783,200</b>	<b>514,858,135,00</b>
<b>Total For R214</b>									<b>15,642,330,432,000.00</b>	<b>707,962,783,200</b>	<b>514,858,135,00</b>
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.03329			0.00	0	
<b>Total RDFB12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB12</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.89668			0.00	0	4,280,000,00
<b>Total RDFB14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,280,000,00</b>
<b>Total For RDFB14</b>									<b>0.00</b>	<b>0</b>	<b>4,280,000,00</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.15212			0.00	0	
<b>Total RDFB15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.63229			0.00	1,000,000,000	500,000,00
<b>Total RDFB17 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For RDFB17</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.59661			0.00	0	
<b>Total RDFB18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB18</b>									<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.57040			0.00	0	
<b>Total RDFB20 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>									<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.52314			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.55910				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.17996				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.83807				0.00	0	
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB27</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.49344				0.00	0	
<b>Total RDFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG01</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.50372				0.00	0	
<b>Total RDFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG02</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.52878				0.00	0	
<b>Total RDFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG03</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.55224				0.00	0	
<b>Total RDFG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG04</b>										<b>0.00</b>	<b>0</b>	
RED13 On 13/05/2026 Spot Bond					0.00000	101.92115				0.00	0	290,000,00
<b>Total RED131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
<b>Total For RED131</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
RED15 On 31/01/2028 Spot Bond					0.00000	97.30972				0.00	0	
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	
RED16 On 07/12/2022 Spot Bond					0.00000	101.24529				0.00	0	
<b>Total RED162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED162</b>										<b>0.00</b>	<b>0</b>	
RED17 On 14/11/2025 Spot Bond					0.00000	100.60726				0.00	0	
<b>Total RED171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED171</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED30: On 17/11/2023 Spot Bond					0.00000	102.05008				0.00	0	
<b>Total RED302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED302</b>										<b>0.00</b>	<b>0</b>	
RED40: On 29/01/2024 Spot Bond					0.00000	102.53459				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2022 Spot Bond					0.00000	101.24792				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	100.26440				0.00	0	200,000,00
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For RED603</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
RED70: On 17/04/2023 Spot Bond					0.00000	100.05322				0.00	0	1,000,000,00
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
RED70: On 17/04/2023 Spot Bond					0.00000	100.22722				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>	
RES41 On 30/11/2022 Spot Bond					0.00000	100.96936				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	101.95991				0.00	600,000,000	300,000,00
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
<b>Total For RES49</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
RES50 On 22/10/2023 Spot Bond					0.00000	100.38820				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	102.04994				0.00	0	
<b>Total RES52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES52</b>										<b>0.00</b>	<b>0</b>	
RES53 On 20/09/2025 Spot Bond					0.00000	100.56193				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>	
RES59 On 13/10/2027 Spot Bond					0.00000	100.15620				0.00	0	
<b>Total RES59 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 RES59</b>										<b>0.00</b>	<b>0</b>	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.52956				0.00	0	
<b>Total RFCA1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCA1</b>										<b>0.00</b>	<b>0</b>	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.51185				0.00	0	
<b>Total RFCA2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCA2</b>										<b>0.00</b>	<b>0</b>	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.56041				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>	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.53116				0.00	0	
<b>Total RFCB2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCB2</b>										<b>0.00</b>	<b>0</b>	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.59691				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>	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.55917				0.00	0	
<b>Total RFCC2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCC2</b>										<b>0.00</b>	<b>0</b>	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.68602				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>	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.62759				0.00	0	
<b>Total RFCD2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCD2</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	102.06487				0.00	11,400,000,000	5,700,000,000
<b>Total RN2027 SPOT</b>										<b>0.00</b>	<b>11,400,000,000</b>	<b>5,700,000,000</b>
<b>Total For RN2027</b>										<b>0.00</b>	<b>11,400,000,000</b>	<b>5,700,000,000</b>
RW23 On 10/12/2023 Spot Bond			9.08600	103.88306	9.08600	103.85783				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			11.94500	96.44469	11.94500	96.41412				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	
RW31 On 30/06/2031 Spot Bond			12.43000	94.14425	12.43000	94.11323				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	101.09571				0.00	0	250,000,00
<b>Total RWL26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For RWL26</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
RWL28 On 30/06/2028 Spot Bond			11.45000	95.81120	11.45000	95.78205				0.00	0	
<b>Total RWL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL28</b>										<b>0.00</b>	<b>0</b>	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.77148				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	101.94665				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			9.51000	105.93058	9.51000	105.90383				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	104.10646				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			8.97000	103.10792	8.97000	103.08334				0.00	0	
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	
SBS3 On 25/05/2026 Spot Bond			9.57000	99.21919	9.57000	99.19399				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			9.88500	103.11297	9.88500	103.08579				0.00	0	7,600,000,00
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,600,000,00</b>
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	<b>7,600,000,00</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
SBS34 On 19/09/2024 Spot Bond			9.11500	102.56948	9.11500	102.54423				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			9.17300	101.88284	9.17300	101.85801				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			11.03000	95.69862	11.03000	95.67070				0.00	0	
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	
SBS41 On 12/11/2022 Spot Bond			7.88500	104.49339	7.88500	104.47093				0.00	0	
<b>Total SBS41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS41</b>										<b>0.00</b>	<b>0</b>	
SBS42 On 12/11/2025 Spot Bond			9.38000	107.95640	9.38000	107.92951				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			10.02500	107.84502	10.02500	107.81636				0.00	0	
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	
SBS46 On 15/02/2023 Spot Bond			7.21000	102.94577	7.21000	102.92589				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	101.76343				0.00	0	68,698,0€
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>68,698,0€</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	<b>68,698,0€</b>
SBS51 On 31/01/2024 Spot Bond			8.88500	8.88500	8.88500	103.18017		109,463,200,000,000.00		12,320,000,000	12,320,000,000	
<b>Total SBS51 SPOT</b>								<b>19,463,200,000,000.00</b>		<b>12,320,000,000</b>	<b>12,320,000,000</b>	
<b>Total For SBS51</b>								<b>19,463,200,000,000.00</b>		<b>12,320,000,000</b>	<b>12,320,000,000</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	101.82188				0.00	600,000,000	300,000,000
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	103.61437				0.00	0	
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.70103				0.00	0	
<b>Total SBS57 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 SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.58160				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	100.22324				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	101.95660				0.00	0	
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.83771				0.00	34,000,000,000	82,180,000,000
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>34,000,000,000</b>	<b>82,180,000,000</b>
<b>Total For SBS63</b>										<b>0.00</b>	<b>34,000,000,000</b>	<b>82,180,000,000</b>
SBS64 On 31/01/2029 Spot Bond					0.00000	102.25887				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.72254				0.00	0	
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.02114				0.00	22,900,000,000	70,530,000,000
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>22,900,000,000</b>	<b>70,530,000,000</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>22,900,000,000</b>	<b>70,530,000,000</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	101.30206				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	100.91853				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.57184				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	101.35491				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	100.92596				0.00	600,000,000	300,000,000

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 SBS72 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For SBS72</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
SBS74 On 26/04/2025 Spot Bond					0.00000	99.96963				0.00	0	
<b>Total SBS74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS74</b>										<b>0.00</b>	<b>0</b>	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.15883				0.00	0	
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS75</b>										<b>0.00</b>	<b>0</b>	
SBS76 On 26/04/2032 Spot Bond					0.00000	99.87133				0.00	0	
<b>Total SBS76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS76</b>										<b>0.00</b>	<b>0</b>	
SBS77 On 19/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			800,000,000,000,000.00	228,000,000,000	109,900,000,000	
<b>Total SBS77 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>228,000,000,000</b>	<b>109,900,000,000</b>	
<b>Total For SBS77</b>									<b>10,000,000,000,000.00</b>	<b>228,000,000,000</b>	<b>109,900,000,000</b>	
SBSI11 On 07/12/2023 Spot Bond			3.30000	331.58900	3.30000	331.39673			0.00	0		
<b>Total SBSI11 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For SBSI11</b>									<b>0.00</b>	<b>0</b>		
SBSI14 On 07/12/2033 Spot Bond			5.55000	5.55000	5.55000	225.68547			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	100.94227			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	100.06434			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 31/03/2024 Spot Bond					0.00000	103.61057			0.00	0	69,000,000	
<b>Total SBT103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>69,000,000</b>	
<b>Total For SBT103</b>									<b>0.00</b>	<b>0</b>	<b>69,000,000</b>	
SBT10 On 30/09/2025 Spot Bond					0.00000	105.07874			0.00	0	342,000,000	
<b>Total SBT104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>342,000,000</b>	
<b>Total For SBT104</b>									<b>0.00</b>	<b>0</b>	<b>342,000,000</b>	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	58,000,000	
<b>Total SBT105 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>58,000,000</b>	
<b>Total For SBT105</b>									<b>0.00</b>	<b>0</b>	<b>58,000,000</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
SBT106 On 31/12/2026 Spot Bond					0.00000	101.09727				0.00	0	109,000,00
<b>Total SBT106 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>109,000,00</b>
<b>Total For SBT106</b>										<b>0.00</b>	<b>0</b>	<b>109,000,00</b>
SBT107 On 08/04/2027 Spot Bond					0.00000	100.38535				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>	
SBT108 On 13/07/2027 Spot Bond					0.00000	100.28438				0.00	0	200,000,00
<b>Total SBT108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For SBT108</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	102.20186				0.00	0	78,000,00
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>78,000,00</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>78,000,00</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	101.93780				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			9.05000	105.35512	9.05000	105.32964				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.95122				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 31/01/2025 Spot Bond					0.00000	102.68720				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	105.41137				0.00	1,479,200,000	520,500,00
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>1,479,200,000</b>	<b>520,500,00</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>1,479,200,000</b>	<b>520,500,00</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	102.98315				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	100.06985				0.00	0	
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.50841				0.00	0	49,000,00
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>49,000,00</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 SLI5</b>										0.00	0	49,000,00
SLI6 On 16/08/2028 Spot Bond					0.00000	101.63828				0.00	0	
<b>Total SLI6 SPOT</b>										0.00	0	
<b>Total For SLI6</b>										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.09500	94.24695	10.09500	94.22172				0.00	0	
<b>Total SLI7 SPOT</b>										0.00	0	
<b>Total For SLI7</b>										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.40263				0.00	0	
<b>Total SLRA4 SPOT</b>										0.00	0	
<b>Total For SLRA4</b>										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.70426				0.00	0	
<b>Total SLRA6 SPOT</b>										0.00	0	
<b>Total For SLRA6</b>										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.34098				0.00	0	
<b>Total SLRA7 SPOT</b>										0.00	0	
<b>Total For SLRA7</b>										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.32296				0.00	0	
<b>Total SLRA8 SPOT</b>										0.00	0	
<b>Total For SLRA8</b>										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.37679				0.00	0	
<b>Total SLRA9 SPOT</b>										0.00	0	
<b>Total For SLRA9</b>										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.41294				0.00	0	
<b>Total SLRB4 SPOT</b>										0.00	0	
<b>Total For SLRB4</b>										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.41294				0.00	0	
<b>Total SLRB6 SPOT</b>										0.00	0	
<b>Total For SLRB6</b>										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.39492				0.00	0	
<b>Total SLRB7 SPOT</b>										0.00	0	
<b>Total For SLRB7</b>										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.35893				0.00	0	
<b>Total SLRB8 SPOT</b>										0.00	0	
<b>Total For SLRB8</b>										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.41274				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.44890				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.43987				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	101.43084				0.00	0	
<b>Total SLRC8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC8</b>										<b>0.00</b>	<b>0</b>	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.48462				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			8.89000	101.60381	8.89000	101.58006				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	101.01153				0.00	1,000,000,000	500,000,000
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For SNT05</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
SNT06 On 16/05/2027 Spot Bond					0.00000	101.70168				0.00	0	
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT06</b>										<b>0.00</b>	<b>0</b>	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.06422				0.00	0	
<b>Total SOL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOL01</b>										<b>0.00</b>	<b>0</b>	
SOL02 On 17/10/2027 Spot Bond					0.00000	100.06535				0.00	0	
<b>Total SOL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOL02</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.32399				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	101.06704				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.08631				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	101.07063				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	101.09298				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	101.27300				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.29478				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.01784				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.57257				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.55024				0.00	0	
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 12/07/2025 Spot Bond					0.00000	100.17180				0.00	0	
<b>Total SPG011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG011</b>										<b>0.00</b>	<b>0</b>	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.16706				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	102.10842				0.00	0	
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.59352				0.00	0	
<b>Total SSA08 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 SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 31/01/2025 Spot Bond			4.50000	4.50000	4.50000	159.99858				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			9.12000	108.17022	9.12000	108.14386				0.00	0	
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 28/02/2031 Spot Bond			10.62000	81.23395	10.62000	81.21073				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.48444				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.15912				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			8.59500	101.31406	8.59500	101.29064				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			5.41000	114.36816	5.41000	114.29551				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	100.43764				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	99.75744				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	100.69920				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			3.43000	3.43000	3.43000	330.93438				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	99.87059				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN054 On 03/11/2022 Spot Bond					0.00000	101.57652				0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN058 On 31/01/2025 Spot Bond			3.90500	3.90500	3.90500	162.09073				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN062 On 31/01/2038 Spot Bond			5.51000	5.51000	5.51000	112.93683				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN063 On 31/03/2029 Spot Bond			4.90000	4.90000	4.90000	112.45437				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>	
SSN064 On 31/03/2028 Spot Bond			4.36000	4.36000	4.36000	211.98383				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN065 On 28/05/2023 Spot Bond					0.00000	101.02985				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN068 On 28/05/2023 Spot Bond					0.00000	101.01429				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN069 On 15/06/2023 Spot Bond					0.00000	100.65873				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.64543				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN074 On 15/06/2028 Spot Bond					0.00000	105.16906				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07(On 15/06/2023 Spot Bond					0.00000	102.72140				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	100.58119				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN07(On 13/07/2023 Spot Bond					0.00000	100.16165				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN08(On 27/08/2024 Spot Bond					0.00000	101.04967				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN08(On 12/09/2025 Spot Bond					0.00000	100.75874				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08(On 05/11/2023 Spot Bond					0.00000	101.55944				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08(On 07/12/2033 Spot Bond			5.42500	5.42500	5.42500	228.16673				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN08(On 21/12/2026 Spot Bond					0.00000	99.65703				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09(On 31/01/2030 Spot Bond					0.00000	100.05634				0.00	0	900,000,00
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
SSN09(On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09(On 07/06/2023 Spot Bond					0.00000	100.84355				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10(On 31/01/2030 Spot Bond			11.43500	85.08942	11.43500	85.06371				0.00	0	
<b>Total SSN100 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 SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.64319				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/03/2028 Spot Bond			4.34000	212.32416	4.34000	212.19498				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 07/12/2033 Spot Bond			5.60500	224.74823	5.60500	224.60407				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 10/02/2023 Spot Bond					0.00000	101.35246				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>	
SSN11: On 31/03/2024 Spot Bond					0.00000	94.14348				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	100.65677				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	100.82560				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 20/10/2022 Spot Bond					0.00000	100.00000				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	97.82212				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	97.47596				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	100.68548				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	98.16634				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.18959				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	101.01237				0.00	0	
<b>Total SSN150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN150</b>										<b>0.00</b>	<b>0</b>	
SSN16(On 08/06/2023 Spot Bond					0.00000	100.70045				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	101.84562				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>	
SSN17(On 28/02/2025 Spot Bond					0.00000	99.72900				0.00	0	
<b>Total SSN173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN173</b>										<b>0.00</b>	<b>0</b>	
SSN17(On 28/02/2027 Spot Bond					0.00000	102.74020				0.00	0	
<b>Total SSN174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN174</b>										<b>0.00</b>	<b>0</b>	
SSN17(On 31/03/2046 Spot Bond			4.64080	110.68251	4.64080	110.61428				0.00	0	
<b>Total SSN175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN175</b>										<b>0.00</b>	<b>0</b>	
SSN17(On 31/12/2050 Spot Bond			4.65570	45.95579	4.65570	112.81951				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>	
SSN17(On 30/11/2022 Spot Bond					0.00000	100.92478				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>	
SSN17(On 28/09/2027 Spot Bond					0.00000	100.67404				0.00	0	
<b>Total SSN178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN178</b>										<b>0.00</b>	<b>0</b>	
SST20(On 08/12/2026 Spot Bond					0.00000	101.14202				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SST202 On 31/08/2027 Spot Bond					0.00000	100.06987				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	103.96457				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			9.63500	98.91456	9.63500	98.88899				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	101.16779				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	101.15962				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	101.08116				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	101.19431				0.00	0	
<b>Total T17A13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A13</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.10857				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.09252				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	101.10857				0.00	0	
<b>Total T17A23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A23</b>										<b>0.00</b>	<b>0</b>	
T17A31 On 21/02/2026 Spot Bond			7.76500	99.57670	7.76500	99.55609				0.00	0	
<b>Total T17A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A31</b>										<b>0.00</b>	<b>0</b>	
T17A32 On 21/02/2026 Spot Bond			8.27500	99.67356	8.27500	99.65160				0.00	0	
<b>Total T17A32 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For T17A32</b>										<b>0.00</b>	<b>0</b>	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.43692				0.00	0	
<b>Total T18A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A11</b>										<b>0.00</b>	<b>0</b>	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.44944				0.00	0	
<b>Total T18A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A21</b>										<b>0.00</b>	<b>0</b>	
TC001 On 15/02/2025 Spot Bond					0.00000	101.45716				0.00	0	
<b>Total TC001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC001</b>										<b>0.00</b>	<b>0</b>	
TC002 On 15/02/2027 Spot Bond					0.00000	101.60847				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>	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.54081				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.03161				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.37668				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.76431				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.24634				0.00	0	
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	
TFS163 On 22/10/2022 Spot Bond					0.00000	99.92654				0.00	0	
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.15823				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.95943				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2025 Spot Bond					0.00000	99.93062				0.00	1,100,000,000	550,000,00
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>1,100,000,000</b>	<b>550,000,00</b>
<b>Total For TFS166</b>										<b>0.00</b>	<b>1,100,000,000</b>	<b>550,000,00</b>
TFS167 On 27/09/2024 Spot Bond					0.00000	100.36288				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>	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.05885				0.00	0	
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.74666				0.00	0	
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS169</b>										<b>0.00</b>	<b>0</b>	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.65485				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	101.07331				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	101.17303				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>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH15A2 On 21/11/2022 Spot Bond					0.00000	101.14036				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>	
TH15A3 On 21/11/2022 Spot Bond			10.22000	10.22000	10.22000	103.97835				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>	
TH15A5 On 21/11/2022 Spot Bond					0.00000	101.12551				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A: On 21/11/2022 Spot Bond					0.00000	101.10241				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	101.17631				0.00	0	
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.18085				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.17075				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.25179				0.00	0	
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.25540				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	101.21325				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.78353				0.00	0	
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.66003				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.55501				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	101.10882				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			9.04500	100.46749	9.04500	100.44334				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.11686				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	101.11204				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			6.31500	99.99766	6.31500	99.98076				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	101.14738				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	101.37211				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	101.20841				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	101.19717				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.27424				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.25337				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.54213				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	101.67834				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.59823				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.18078				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	101.15671				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	101.14869				0.00	0	
<b>Total TH17B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B3</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.23853				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	101.20164				0.00	0	90,000,00
<b>Total TH17C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For TH17C2</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
TH17C: On 21/02/2026 Spot Bond					0.00000	101.19682				0.00	0	
<b>Total TH17C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C3</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.53338				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.47413				0.00	0	
<b>Total TH17D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D2</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.43728				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	100.99633				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	101.02047				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH18B On 21/08/2027 Spot Bond					0.00000	100.46044				0.00	0	
<b>Total TH18B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18B1</b>										<b>0.00</b>	<b>0</b>	
TH18C On 21/08/2027 Spot Bond					0.00000	100.49895				0.00	0	
<b>Total TH18C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18C1</b>										<b>0.00</b>	<b>0</b>	
TH18D On 21/08/2027 Spot Bond					0.00000	100.55400				0.00	0	
<b>Total TH18D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18D1</b>										<b>0.00</b>	<b>0</b>	
TH18O On 21/08/2023 Spot Bond					0.00000	100.41604				0.00	0	
<b>Total TH18O1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18O1</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			8.87500	102.39647	8.87500	102.37191				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	102.78353				0.00	0	
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond					0.00000	100.18880				0.00	0	
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL27</b>										<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			9.61500	99.19456	9.61500	99.16910				0.00	0	10,000,000.00
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
TL29 On 24/04/2025 Spot Bond					0.00000	101.27188				0.00	0	
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	101.35305				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	101.42533				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	101.82256				0.00	0	
<b>Total TL32 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
<b>Total For TL32</b>									<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			9.09500	106.58241	9.09500	106.55665			2,793,138,165,000.00	307,107,000	434,930,20
<b>Total TN23 SPOT</b>									<b>2,793,138,165,000.00</b>	<b>307,107,000</b>	<b>434,930,20</b>
<b>Total For TN23</b>									<b>2,793,138,165,000.00</b>	<b>307,107,000</b>	<b>434,930,20</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	53.90980	100.00000	53.79113			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			9.99500	100.40625	9.99500	100.37964			4,385,048,379,000.00	438,724,200	11,199,105,30
<b>Total TN25 SPOT</b>									<b>4,385,048,379,000.00</b>	<b>438,724,200</b>	<b>11,199,105,30</b>
<b>Total For TN25</b>									<b>4,385,048,379,000.00</b>	<b>438,724,200</b>	<b>11,199,105,30</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	20.04317	100.00000	19.99905			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			11.44500	94.27316	11.44500	94.24465			4,300,655,604,000.00	375,767,200	21,682,776,10
<b>Total TN27 SPOT</b>									<b>4,300,655,604,000.00</b>	<b>375,767,200</b>	<b>21,682,776,10</b>
<b>Total For TN27</b>									<b>4,300,655,604,000.00</b>	<b>375,767,200</b>	<b>21,682,776,10</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	14.16074	100.00000	14.12957			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			11.70000	95.76353	11.70000	95.73394			0.00	0	
<b>Total TN29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN29</b>									<b>0.00</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			12.35000	91.12266	12.35000	91.09266			0.00	0	900,000,00
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	114.86202	8.00000	114.83727			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			12.84700	93.47289	12.84700	93.44128			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			12.98500	84.92727	12.98500	84.89792			22,536,698,478,000.00	1,735,594,800	1,397,262,20
<b>Total TN40 SPOT</b>									<b>22,536,698,478,000.00</b>	<b>1,735,594,800</b>	<b>1,397,262,20</b>
<b>Total For TN40</b>									<b>22,536,698,478,000.00</b>	<b>1,735,594,800</b>	<b>1,397,262,20</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	100.34579	10.75000	100.31693			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TN40/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.60582				0.00	0	
<b>Total TNF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNF25</b>										<b>0.00</b>	<b>0</b>	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.68581				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			5.85500	101.68030	5.85500	101.85669				0.00	0	
<b>Total TNI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNI33</b>										<b>0.00</b>	<b>0</b>	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.72609				0.00	0	
<b>Total TR5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A11</b>										<b>0.00</b>	<b>0</b>	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.52237				0.00	0	
<b>Total TR5A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A12</b>										<b>0.00</b>	<b>0</b>	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.53115				0.00	0	
<b>Total TR5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>										<b>0.00</b>	<b>0</b>	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.54332				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			8.16500	98.71681	8.16500	100.79115				0.00	0	
<b>Total TR5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A31</b>										<b>0.00</b>	<b>0</b>	
TR5OM On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TR5OM2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5OM2</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.26633				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			8.30500	103.94737	8.30500	103.92385				0.00	0	
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3A On 14/11/2022 Spot Bond					0.00000	101.30309				0.00	0	
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.57694				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	101.49302				0.00	0	
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.15830				0.00	208,800,000	252,200,000
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>208,800,000</b>	<b>252,200,000</b>
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>208,800,000</b>	<b>252,200,000</b>
TRA4A On 13/04/2024 Spot Bond			8.59500	101.05597	8.59500	101.03262				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.15830				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			9.17500	99.43427	9.17500	99.40977				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.69103				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.61551				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.58875				0.00	0	
<b>Total TRA5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B1</b>										<b>0.00</b>	<b>0</b>	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.56442				0.00	0	
<b>Total TRA5B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B2</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.72233				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.72233				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>	
TSP261 On 07/02/2023 Spot Bond					0.00000	98.08209				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	97.97678				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	97.49839				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	102.17133				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	102.11407				0.00	0	930,000,00
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>930,000,00</b>
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	<b>930,000,00</b>
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.77013				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 20/10/2022 Spot Bond					0.00000	100.00000				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 28/11/2022 Spot Bond					0.00000	101.09862				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 02/12/2022 Spot Bond					0.00000	100.32107				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	100.81952				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	100.24634				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TWC423 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC423</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 10/01/2023 Spot Bond					0.00000	99.89118				0.00	0	
<b>Total TWC424 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC424</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 12/01/2023 Spot Bond					0.00000	100.41502				0.00	0	
<b>Total TWC425 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC425</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 16/01/2023 Spot Bond					0.00000	98.93678				0.00	0	
<b>Total TWC426 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC426</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			11.46500	100.85940	11.46500	100.82835				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	101.27808				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.33566				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	101.30507				0.00	0	
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.42192				0.00	0	
<b>Total UU1A05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A05</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.44889				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.49203				0.00	0	990,000,00
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>990,000,00</b>
<b>Total For UU1B02</b>										<b>0.00</b>	<b>0</b>	<b>990,000,00</b>
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.68249				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.71841			0.00	0	
<b>Total UU1C02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For UU1C02</b>									<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.29552			0.00	0	
<b>Total VKE11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>									<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.40745			0.00	1,000,000,000	500,000,000
<b>Total VKE14 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For VKE14</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
VKE15 On 14/02/2023 Spot Bond					0.00000	101.26121			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	101.83029			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	101.22935			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	100.95347			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	100.98177			0.00	0	
<b>Total VKE20 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE20</b>									<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.80465			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>2.50e+017</b>	<b>878,211,997,300</b>	<b>310,532,522,300</b>
<b>Total for SPOT :</b>									<b>2.50e+017</b>	<b>878,211,997,300</b>	<b>310,532,522,300</b>
<b>Total Futures</b>									<b>2.50e+017</b>	<b>878,212,069,305</b>	<b>310,534,176,875</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>173,450</b>
<b>Grand Total:</b>									<b>2.50e+017</b>	<b>878,212,069,305</b>	<b>310,534,350,325</b>